



Daily MTM Report

Daily summary for 31/07/2006

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			8.54000	8.51000			0.00	0.00
R157 On 15/09/2015 Bond			8.65000	8.62000			0.00	0.00
R186 On 21/12/2026 Bond			8.37000	8.35000			0.00	0.00
R194 On 28/02/2008 Bond			8.59500	8.56500			0.00	0.00
R201 On 21/12/2014 Bond			8.66000	8.63000			0.00	0.00
R203 On 15/09/2017 Bond			8.62500	8.60000			0.00	0.00
R204 On 21/12/2018 Bond			8.61500	8.59000			0.00	0.00
R207 On 15/01/2020 Bond			8.59100	8.56500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 03/08/2006 jGovi			232.07900	232.34500		4.31	0.00	551.00
GOVI On 03/08/2006 jGovi	230.00	Call		23617.00000	20823	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		167.00000	33	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			236.66100	236.92700		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		71071.00000	68509	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1801.00000	1899	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.73400	241.99100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		120803.00000	118280	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		893.00000	940	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.89700	8.86800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.88400	8.86400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.67300	8.67600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.53900	8.47700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.97500	8.95900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.82300	8.81000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.83500	8.82500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.81200	8.80400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.88800	7.85400		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.92000	7.90700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2219.00000	2248	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			8.62600	8.56300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3829.00000	3979	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		14.00000	10	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.02000	8.91300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3560.00000	3794	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		113.00000	88	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.21000	9.11100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4102.00000	4314	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		175.00000	147	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.23600	9.13900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4263.00000	4464	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		268.00000	233	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.27300	9.17600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4748.00000	4960	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		356.00000	315	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.28300	9.18100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26745.00000	26807	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22626.00000	22439	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.96700	8.88400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		29878.00000	31371	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			9.14000	9.04900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33972.00000	35383	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1169.00000	954	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.03400	9.00700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		70267.00000	71262	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			9.09800	9.07000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		72593.00000	73615	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		12.00000	9	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.86200	8.84300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		104742.00000	105849	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			8.88700	8.87000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		106267.00000	107237	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			7.03799	7.03800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.28100	7.29200		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.55000	7.55700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.88800	7.44800		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.71900	7.69900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.93100	7.89500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.15200	7.73300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			7.97400	7.93100		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.60100	8.51600		4.40	1.00	944.00
R153 On 03/08/2006 Bond Future	8.50	Call		2434.00000	606	4.40	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.50	Put		3025.00000	4329	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		1654.00000	288	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		4094.00000	5859	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		193.00000	4	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		10064.00000	13007	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		3412.00000	1139	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		2158.00000	3017	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		8979.00000	5810	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		384.00000	346	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		38289.00000	41420	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.00	Call		2.00000	0	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		19249.00000	22379	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		28719.00000	31851	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		47957.00000	51088	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		57724.00000	60856	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		17708.00000	14561	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		19.00000	4	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.58700	8.55700		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		10758.00000	10073	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		11001.00000	11360	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8965.00000	8340	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12695.00000	13113	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5928.00000	5429	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16672.00000	17217	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.75	Call		14852.00000	14064	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8163.00000	8418	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		9837.00000	9182	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11822.00000	12210	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		3139.00000	2804	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22727.00000	23435	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1422.00000	1229	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		29941.00000	30791	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		518.00000	429	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		38054.00000	39008	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		197.00000	157	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		46839.00000	47842	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		66.00000	50	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		55903.00000	56930	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		19.00000	14	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		65141.00000	66179	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5.00000	3	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		74503.00000	75544	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		20767.00000	19878	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5486.00000	5640	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		27420.00000	26462	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3629.00000	3715	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.58300	8.55200		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		16118.00000	15481	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16183.00000	16559	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14320.00000	13719	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		17658.00000	18069	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11054.00000	10529	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20974.00000	21461	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20017.00000	19314	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		13572.00000	13882	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15203.00000	14584	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16903.00000	17296	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25343.00000	24570	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		10828.00000	11067	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7572.00000	7149	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		25787.00000	26376	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4855.00000	4535	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31442.00000	32134	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2836.00000	2614	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		37872.00000	38662	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1756.00000	1601	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		45319.00000	46176	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1039.00000	936	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53209.00000	54118	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		316.00000	277	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		69938.00000	70911	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		587.00000	522	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61443.00000	62390	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31156.00000	30325	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8644.00000	8825	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.69700	8.62300		8.00	0.00	116.00
R157 On 03/08/2006 Bond Future	8.55	Call		3101.00000	596	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		8556.00000	11548	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		1969.00000	247	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		11177.00000	14954	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		1174.00000	89	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		14151.00000	18564	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		11469.00000	6172	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2052.00000	2253	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		67309.00000	72807	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		70.00000	0	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		28269.00000	33697	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		47563.00000	53061	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		87445.00000	92943	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		107981.00000	113479	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		128925.00000	134423	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		27824.00000	22234	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		140.00000	48	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		45605.00000	40104	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4.00000	0	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.68000	8.64900		8.40	5.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		20508.00000	19094	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		24079.00000	24917	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		18685.00000	17336	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		25912.00000	26815	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		16952.00000	15670	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		27851.00000	28821	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	8.75	Call		26504.00000	24910	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19186.00000	19844	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		37963.00000	36124	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		12771.00000	13183	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		9760.00000	8828	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		39225.00000	40545	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4898.00000	4306	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		53286.00000	54947	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2073.00000	1757	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		69750.00000	71686	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		871.00000	713	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		88210.00000	90304	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		325.00000	255	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		107707.00000	109889	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		31.00000	22	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		148677.00000	150920	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		107.00000	80	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		127922.00000	130147	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		51054.00000	49039	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		8322.00000	8559	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		65264.00000	63136	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		5320.00000	5443	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		80187.00000	77991	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		3352.00000	3407	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		15324.00000	14110	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		29908.00000	30946	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.68200	8.65100		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		32610.00000	31235	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		32681.00000	33506	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		29210.00000	27913	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		36413.00000	37316	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		27594.00000	26336	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		38383.00000	39325	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		36229.00000	34779	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29221.00000	29970	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		30882.00000	29546	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		34513.00000	35376	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		48136.00000	46507	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		23658.00000	24229	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		19408.00000	18371	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		48328.00000	49491	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		12796.00000	11990	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		60187.00000	61582	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7762.00000	7183	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		73974.00000	75594	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4866.00000	4454	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		90253.00000	92042	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2907.00000	2630	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		107834.00000	109757	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1651.00000	1474	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		126488.00000	128512	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		60072.00000	58302	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		18444.00000	18874	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		72777.00000	70894	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		14312.00000	14629	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		86110.00000	84139	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		11115.00000	11345	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.37100	8.35200		13.00	0.00	60.00
R186 On 03/08/2006 Bond Future	8.30	Call		5577.00000	2636	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		11455.00000	10651	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		3650.00000	1329	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		15223.00000	15038	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		18990.00000	15614	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2498.00000	1259	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		2231.00000	583	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		19538.00000	20027	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		145.00000	4	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		40812.00000	42809	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		1.00000	0	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		70840.00000	72977	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		102136.00000	104273	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		134607.00000	136744	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		168304.00000	170441	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		203282.00000	205419	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		43719.00000	41442	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		152.00000	12	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		69699.00000	67558	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		4.00000	0	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		94916.00000	92779	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			8.37900	8.35900		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		30522.00000	28935	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		37149.00000	37795	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		27826.00000	26305	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		40113.00000	40826	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		42578.00000	40755	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26965.00000	27376	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		25209.00000	23760	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		43197.00000	43981	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		16164.00000	15021	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		57368.00000	58458	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		8223.00000	7470	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		79405.00000	80885	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		3504.00000	3089	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		105772.00000	107591	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1185.00000	1004	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		135695.00000	137748	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		401.00000	327	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		168361.00000	170521	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		116.00000	90	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		202787.00000	204995	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		60227.00000	58188	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		17690.00000	17884	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		79898.00000	77724	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11372.00000	11431	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		28.00000	21	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		238726.00000	240953	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.37000	8.35000		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		49626.00000	48094	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		55211.00000	55903	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		46748.00000	45258	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		57959.00000	58692	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		61868.00000	60183	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		45347.00000	45885	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		43942.00000	42495	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		60818.00000	61595	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		33561.00000	32298	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		73507.00000	74468	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		22668.00000	21656	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		92395.00000	93606	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		14189.00000	13433	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		114789.00000	116255	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8065.00000	7549	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		140676.00000	142383	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4748.00000	4399	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		170558.00000	172432	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2635.00000	2413	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		202884.00000	204886	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1372.00000	1241	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		237356.00000	239448	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		78624.00000	76780	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35332.00000	35711	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		96566.00000	94598	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27425.00000	27680	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.60600	8.57800		2.00	0.00	55.00
R194 On 03/08/2006 Bond Future	8.55	Call		901.00000	433	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		1309.00000	1247	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		394.00000	110	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2259.00000	2382	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		34.00000	1	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4822.00000	5196	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		614.00000	232	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1750.00000	1775	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		2778.00000	2236	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		280.00000	145	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		8457.00000	8864	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		12145.00000	12552	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		15850.00000	16257	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		19574.00000	19981	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		23316.00000	23723	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		27076.00000	27483	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		6132.00000	5709	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		17.00000	1	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.72500	8.69300		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3425.00000	3187	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4571.00000	4728	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2864.00000	2647	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5245.00000	5423	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1652.00000	1495	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7129.00000	7366	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		858.00000	756	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9445.00000	9737	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		383.00000	327	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12093.00000	12431	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		142.00000	116	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14988.00000	15356	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		55.00000	43	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18051.00000	18433	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		19.00000	14	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21178.00000	21568	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		6.00000	4	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24342.00000	24735	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		33951.00000	34345	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		30733.00000	31127	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		27529.00000	27923	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3137.00000	2910	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4900.00000	5067	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.74800	8.71400		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5218.00000	5008	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5359.00000	5489	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4144.00000	3956	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6295.00000	6448	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3010.00000	2853	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7682.00000	7866	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5506.00000	5290	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5145.00000	5270	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2056.00000	1931	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9259.00000	9475	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		1336.00000	1242	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11079.00000	11326	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		808.00000	742	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13101.00000	13376	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		512.00000	465	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15364.00000	15658	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		312.00000	280	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17733.00000	18042	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		183.00000	162	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20182.00000	20502	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		29.00000	24	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27821.00000	28157	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		55.00000	48	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25240.00000	25573	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		103.00000	90	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22690.00000	23018	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4938.00000	4733	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5581.00000	5717	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.66300	8.63300		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.60	Call		3406.00000	1541	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		5356.00000	5259	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		2270.00000	790	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		7183.00000	7472	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		1429.00000	359	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		9317.00000	10015	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		845.00000	142	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		11720.00000	12785	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		8653.00000	6298	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1779.00000	1192	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		21486.00000	19610	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		126.00000	18	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49.00000	1	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		22982.00000	24702	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		38265.00000	40033	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		53891.00000	55659	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		69817.00000	71586	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		35580.00000	33808	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3.00000	0	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.68800	8.65700		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		17582.00000	16418	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		17986.00000	18608	8.33	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	8.55	Call		14642.00000	13580	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20839.00000	21562	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		13281.00000	12271	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22390.00000	23167	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		20797.00000	19539	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15451.00000	15979	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		16076.00000	14962	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		19371.00000	20043	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		29798.00000	28345	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		10260.00000	10592	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		7655.00000	6922	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		31489.00000	32542	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3858.00000	3391	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		42691.00000	44011	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1639.00000	1390	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		55754.00000	57290	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		693.00000	567	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		70374.00000	72035	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		260.00000	205	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		85801.00000	87532	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		87.00000	65	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		101785.00000	103550	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		25.00000	18	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		118187.00000	119966	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		40139.00000	38545	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		6667.00000	6859	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.68700	8.65600		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		27156.00000	26053	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		27495.00000	28139	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		24155.00000	23113	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30160.00000	30867	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		22718.00000	21709	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		31572.00000	32311	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		25634.00000	24562	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		28802.00000	29476	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30322.00000	29160	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25035.00000	25620	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		38918.00000	37623	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		19740.00000	20193	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		16218.00000	15378	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		39471.00000	40379	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		10891.00000	10230	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		48805.00000	49892	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6817.00000	6330	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		59659.00000	60920	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		4394.00000	4040	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		72437.00000	73831	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2713.00000	2467	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		86235.00000	87737	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1601.00000	1439	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		100886.00000	102471	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		902.00000	800	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		116239.00000	117885	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		48287.00000	46882	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		15465.00000	15808	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.62700	8.60300		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.60	Call		3577.00000	1770	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		3786.00000	3644	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		1160.00000	265	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		8348.00000	9119	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		10762.00000	8764	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		624.00000	291	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		2132.00000	757	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		5822.00000	6112	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		27061.00000	25392	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		4.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		11.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		24944.00000	26598	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		43108.00000	44772	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		61723.00000	63388	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		80793.00000	82457	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		100328.00000	101992	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		120341.00000	122006	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.64800	8.62300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		13715.00000	12669	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		15289.00000	15952	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		12146.00000	11167	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		17156.00000	17885	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		10699.00000	9787	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		19159.00000	19956	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		19140.00000	17908	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10506.00000	10982	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		15404.00000	14294	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		13560.00000	14158	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		5198.00000	4620	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		31160.00000	32289	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2154.00000	1847	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		46032.00000	47433	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		749.00000	615	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		62971.00000	64545	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		215.00000	168	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		81220.00000	82880	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		51.00000	37	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		100288.00000	101983	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		10.00000	7	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		119943.00000	121648	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		160763.00000	162471	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		140106.00000	141813	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.64800	8.62300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		19587.00000	18597	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		21139.00000	21833	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		18013.00000	17068	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		22952.00000	23691	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		16522.00000	15623	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		24863.00000	25648	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		24793.00000	23672	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16279.00000	16842	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		21241.00000	20207	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		19423.00000	20073	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		35002.00000	33691	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10015.00000	10387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10280.00000	9610	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		35869.00000	36882	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5930.00000	5469	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		49168.00000	50392	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3149.00000	2860	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		64451.00000	65846	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1531.00000	1366	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		81319.00000	82839	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		677.00000	593	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		99388.00000	100987	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		32.00000	26	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		158235.00000	159913	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		98.00000	82	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		138003.00000	139671	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		271.00000	232	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		118350.00000	119995	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			8.61700	8.59300		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		3839.00000	1772	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		6985.00000	6667	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		2516.00000	890	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		9336.00000	9460	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		1553.00000	394	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		12068.00000	12658	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		44645.00000	46394	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		110.00000	3	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		25595.00000	27238	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future			8.63500	8.60900		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		21526.00000	20252	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		22175.00000	22772	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		17916.00000	16751	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		25815.00000	26520	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		27573.00000	26153	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17486.00000	17937	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		23460.00000	22135	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		20512.00000	21058	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		19677.00000	18456	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23942.00000	24591	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		39136.00000	37525	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		11517.00000	11777	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		10471.00000	9604	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		36822.00000	37825	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		5347.00000	4781	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		50630.00000	51935	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2306.00000	1995	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		67016.00000	68577	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		977.00000	818	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		85624.00000	87336	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		366.00000	295	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		105473.00000	107274	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		120.00000	93	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		126228.00000	128072	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		9.00000	6	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		169801.00000	171670	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		34.00000	25	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		147699.00000	149560	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.63200	8.60700		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		33698.00000	32518	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		34197.00000	34795	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		29936.00000	28820	12.12	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.50	Put		37600.00000	38264	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		39713.00000	38443	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		29598.00000	30106	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		35655.00000	34444	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32598.00000	33166	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		31791.00000	30642	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		35864.00000	36494	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		50613.00000	49212	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		23159.00000	23537	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		21487.00000	20549	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		47386.00000	48226	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		14526.00000	13778	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		59126.00000	60156	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		9123.00000	8566	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		72905.00000	74126	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5877.00000	5468	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		89335.00000	90705	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3616.00000	3331	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		107259.00000	108753	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2120.00000	1931	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		126472.00000	128062	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		624.00000	555	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		168026.00000	169735	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1181.00000	1063	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		146781.00000	148442	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.59300	8.56800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		3343.00000	1506	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		4662.00000	4652	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		1967.00000	622	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		6964.00000	7445	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		1058.00000	211	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		9752.00000	10732	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		5238.00000	3060	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		2900.00000	2549	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		42930.00000	44757	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		31.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		23728.00000	25524	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.60700	8.58100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		10142.00000	9031	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		8767.00000	9537	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		6819.00000	5943	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		12713.00000	13718	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		5471.00000	4711	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	8.45	Put		15030.00000	16151	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		12118.00000	10895	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		7139.00000	7797	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		8375.00000	7381	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		10625.00000	11511	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		16669.00000	15243	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4539.00000	4994	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1931.00000	1572	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		26354.00000	27876	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		351.00000	261	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		43825.00000	45616	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		39.00000	26	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		63100.00000	64968	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		83206.00000	85086	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		103918.00000	105799	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		125223.00000	127104	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		147138.00000	149019	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		30786.00000	29035	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1121.00000	1251	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.60200	8.57700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		22892.00000	21788	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		21243.00000	21931	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		19481.00000	18470	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		25032.00000	25813	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		17901.00000	16938	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		27082.00000	27911	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		24722.00000	23572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		19502.00000	20145	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		21144.00000	20087	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		23086.00000	23820	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		28626.00000	27389	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16322.00000	16877	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		12421.00000	11650	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		36320.00000	37342	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		7368.00000	6824	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		50123.00000	51372	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4038.00000	3686	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		66174.00000	67615	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2032.00000	1825	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		84090.00000	85675	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		934.00000	823	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		103470.00000	105152	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		389.00000	336	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		123980.00000	125719	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		147.00000	124	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		145384.00000	147154	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		39704.00000	38275	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10023.00000	10387	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		50.00000	41	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		167547.00000	169330	8.55	0.00	0.00

Total for Derivatives:							6.00	2,872.00
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Grand Total:							6.00	2,872.00
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