



Daily MTM Report

Daily summary for 17/07/2006

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			8.58000	8.47000			0.00	0.00
R157 On 15/09/2015 Bond			8.70000	8.56000			0.00	0.00
R186 On 21/12/2026 Bond			8.41000	8.27000			0.00	0.00
R194 On 28/02/2008 Bond			8.54000	8.43500			0.00	0.00
R201 On 21/12/2014 Bond			8.72000	8.58000			0.00	0.00
R203 On 15/09/2017 Bond			8.67500	8.53500			0.00	0.00
R204 On 21/12/2018 Bond			8.65000	8.51000			0.00	0.00
R207 On 15/01/2020 Bond			8.61900	8.47800			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			231.56100	232.95200		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		30669.00000	18541	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1149.00000	2931	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			236.01300	237.37600		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		75721.00000	63321	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1961.00000	3191	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.84400	242.13300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		122364.00000	109997	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1034.00000	1557	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.93800	8.85500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.97900	8.87700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.82000	8.69900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.46600	8.39700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.08100	8.97400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.92900	8.82200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.95400	8.84100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.93900	8.71900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.59600	7.52900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.83200	7.81600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1997.00000	2035	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		2.00000	1	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.43200	8.34800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3334.00000	3527	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		42.00000	30	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.78900	8.72600		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3175.00000	3304	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		183.00000	159	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.14600	8.97700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3834.00000	4190	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		232.00000	178	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.13600	9.04200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4080.00000	4270	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		320.00000	282	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.33600	9.21000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4838.00000	5115	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		358.00000	307	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.31200	9.19000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27064.00000	27151	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22919.00000	22711	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.89900	8.80100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		28422.00000	30170	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		26.00000	7	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.08700	8.97900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33206.00000	34844	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1641.00000	1345	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.09000	8.99700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		69942.00000	73504	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			9.17000	9.07000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		72667.00000	76463	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		25.00000	13	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.96300	8.85300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		105409.00000	112149	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			8.99700	8.88300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		107103.00000	114050	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			7.04400	7.04400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27600	7.26200		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.61900	8.52000		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.50	Call		4604.00000	2709	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5343.00000	7093	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		5574.00000	3445	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		4468.00000	5985	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		3744.00000	2087	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		6331.00000	8320	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		10438.00000	7522	4.58	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.75	Put		1989.00000	2720	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		38437.00000	42082	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		1359.00000	576	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11378.00000	14241	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		221.00000	57	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		19616.00000	23098	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		16.00000	2	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		28883.00000	32515	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		48104.00000	51750	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		57872.00000	61518	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		18129.00000	14686	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		587.00000	790	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.66500	8.55300		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		11586.00000	9575	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		11690.00000	13568	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		10655.00000	8740	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12501.00000	14475	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		15695.00000	13318	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8866.00000	10377	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		6650.00000	5230	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17255.00000	19723	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.00	Call		3699.00000	2757	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		23148.00000	26095	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1794.00000	1251	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30173.00000	33519	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		717.00000	460	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		38115.00000	41746	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		301.00000	180	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		46804.00000	50572	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		113.00000	63	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		55811.00000	59650	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		38.00000	20	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		65021.00000	68891	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
R153 On 02/11/2006 Bond Future	6.50	Put		74370.00000	78253	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		21571.00000	18797	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6151.00000	7266	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		28147.00000	25056	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4218.00000	5016	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		9769.00000	7952	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		13361.00000	15432	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.70100	8.59500		4.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.55	Call		16007.00000	14238	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		17476.00000	19158	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19830.00000	17847	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		14789.00000	16256	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15109.00000	13397	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		18213.00000	19952	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25052.00000	22824	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11941.00000	13163	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11038.00000	9618	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		22362.00000	24392	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7612.00000	6492	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		27231.00000	29561	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4927.00000	4097	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		32917.00000	35538	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2916.00000	2350	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39355.00000	42240	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1836.00000	1447	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46803.00000	49865	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1109.00000	854	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54682.00000	57877	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		355.00000	260	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71380.00000	74736	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		641.00000	482	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62900.00000	66191	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30759.00000	28318	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9650.00000	10659	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14244.00000	12589	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		18985.00000	20781	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.71000	8.58000		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.55	Call		8780.00000	4322	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		11026.00000	16237	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		17654.00000	10842	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		5028.00000	7886	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		7091.00000	3255	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		13090.00000	18924	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		13.00000	1	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		64112.00000	73770	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		1802.00000	527	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		26792.00000	35186	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		240.00000	36	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		44594.00000	54060	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		84236.00000	93906	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	6.84	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Put		104772.00000	114441	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		125716.00000	135386	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		32392.00000	23679	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1499.00000	2456	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		49170.00000	39723	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		359.00000	582	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		5625.00000	2393	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		15393.00000	21831	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.75100	8.60900		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		23499.00000	18336	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		24155.00000	29297	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		29722.00000	23804	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19491.00000	23876	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		19754.00000	15117	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		27739.00000	33406	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		41411.00000	34364	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		13305.00000	16561	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		11983.00000	8670	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		38534.00000	45525	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6454.00000	4355	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		51929.00000	60134	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3002.00000	1859	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		67765.00000	76927	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1393.00000	804	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		85819.00000	95533	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		584.00000	312	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		105052.00000	115084	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		74.00000	33	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		145806.00000	156069	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		219.00000	108	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		125121.00000	135313	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		54585.00000	46616	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		8939.00000	11274	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		68778.00000	60099	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		5919.00000	7545	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		83628.00000	74430	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		3878.00000	4984	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		18021.00000	13651	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		29692.00000	35625	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		21584.00000	16683	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		25898.00000	31301	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.77400	8.63300		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		34463.00000	29275	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		33254.00000	38045	8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.60	Call		32713.00000	27694	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		35064.00000	40023	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		38119.00000	32598	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29831.00000	34289	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		29375.00000	24693	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		38884.00000	44181	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		50148.00000	43852	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		24390.00000	28074	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		20982.00000	17193	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		48622.00000	54812	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14109.00000	11213	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		60221.00000	67304	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8778.00000	6722	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		73710.00000	81633	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5646.00000	4205	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		89754.00000	98292	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3474.00000	2512	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		107121.00000	116138	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2040.00000	1430	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		125598.00000	134966	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		62119.00000	55152	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		19211.00000	22223	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		74819.00000	67278	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		15074.00000	17512	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		88121.00000	80102	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		11846.00000	13807	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		31017.00000	26166	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		36940.00000	42069	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.41500	8.27500		13.00	0.00	61.00
R186 On 03/08/2006 Bond Future	8.25	Call		13577.00000	6355	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		16429.00000	24990	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		16456.00000	8222	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		13614.00000	21163	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		10960.00000	4759	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		19548.00000	29130	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		30952.00000	19071	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5740.00000	9642	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		3766.00000	1120	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		35714.00000	48851	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		564.00000	87	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		62684.00000	77990	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		36.00000	2	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		93452.00000	109202	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		1.00000	0	11.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.25	Put		125888.00000	141670	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		159584.00000	175367	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		194562.00000	210345	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		53868.00000	39296	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1581.00000	2792	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		78765.00000	63246	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		350.00000	614	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		103700.00000	87959	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		64.00000	107	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.43100	8.28900		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		36822.00000	28639	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		35580.00000	43277	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		31047.00000	23686	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		41165.00000	49685	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		33903.00000	26127	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		38321.00000	46425	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		49635.00000	39904	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26154.00000	32303	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		20934.00000	15262	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		54269.00000	64477	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		11549.00000	7869	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		74863.00000	87062	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		5483.00000	3434	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		99882.00000	113714	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2139.00000	1207	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		128781.00000	143729	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		835.00000	432	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		160927.00000	176404	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		285.00000	134	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		195087.00000	210817	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		67939.00000	56536	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		17534.00000	22011	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		87978.00000	75252	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11582.00000	14737	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		84.00000	36	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		230914.00000	246745	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.43400	8.29300		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		54819.00000	46562	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		54034.00000	61443	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		48892.00000	41173	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		59398.00000	67344	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		51822.00000	43832	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		56663.00000	64338	14.87	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.50	Call		67486.00000	58213	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		44593.00000	50986	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		37964.00000	31363	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		71539.00000	80604	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		26298.00000	21125	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		89654.00000	100147	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		16990.00000	13198	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		111219.00000	123093	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10049.00000	7497	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		136289.00000	149403	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6142.00000	4443	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		165581.00000	179548	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3554.00000	2488	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		197433.00000	212033	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1941.00000	1312	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		231554.00000	246591	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		84658.00000	74245	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		34995.00000	40248	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		102900.00000	91505	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27389.00000	31660	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.57900	8.47100		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.45	Call		1823.00000	1030	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2129.00000	2909	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		2208.00000	1315	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1786.00000	2465	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		4669.00000	3366	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		612.00000	882	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		709.00000	306	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3938.00000	5108	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		135.00000	36	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7034.00000	8508	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13.00000	2	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		10599.00000	12161	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		14292.00000	15865	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		18015.00000	19588	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		21757.00000	23330	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		25518.00000	27091	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		7840.00000	6338	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		167.00000	238	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		2625.00000	1637	2.01	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	8.55	Put		1474.00000	2059	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.74100	8.63300		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4050.00000	3378	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4457.00000	5116	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3446.00000	2838	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5088.00000	5810	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2105.00000	1662	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6843.00000	7731	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1176.00000	884	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9024.00000	10062	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		578.00000	409	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11548.00000	12710	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		242.00000	159	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14349.00000	15597	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		105.00000	65	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17362.00000	18652	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		41.00000	24	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20462.00000	21775	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		15.00000	8	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23612.00000	24936	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		33212.00000	34542	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		29994.00000	31324	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		26793.00000	28121	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3741.00000	3101	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4765.00000	5456	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.86600	8.77500		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5392.00000	4911	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5643.00000	6074	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5112.00000	4645	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5864.00000	6309	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4067.00000	3657	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6829.00000	7332	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2965.00000	2628	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8249.00000	8824	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2035.00000	1772	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9850.00000	10499	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1333.00000	1137	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11688.00000	12404	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		815.00000	679	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13719.00000	14496	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		524.00000	429	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15987.00000	16804	1.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	7.00	Call		325.00000	261	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18357.00000	19205	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		194.00000	153	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20805.00000	21675	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		33.00000	24	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28436.00000	29340	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		62.00000	47	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25858.00000	26755	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		112.00000	86	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23310.00000	24197	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4839.00000	4387	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6094.00000	6553	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.73100	8.59000		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.60	Call		8180.00000	4024	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		7588.00000	11736	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		6706.00000	3081	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		9078.00000	13757	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		13589.00000	7931	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		4174.00000	6819	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		5406.00000	2305	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		10752.00000	15955	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		25153.00000	17772	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1251.00000	2174	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1367.00000	361	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		21758.00000	29056	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		183.00000	24	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35906.00000	44051	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		10.00000	1	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		51360.00000	59653	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		67276.00000	75579	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		38416.00000	30336	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		298.00000	522	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		4281.00000	1683	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		12614.00000	18320	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.76900	8.62700		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		19710.00000	15485	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18382.00000	22323	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		18152.00000	14131	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		19715.00000	23861	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		23015.00000	18393	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15936.00000	19481	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		15234.00000	11630	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22611.00000	27173	8.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	9.00	Call		32137.00000	26611	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		10866.00000	13507	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		9222.00000	6657	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		31324.00000	36926	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4967.00000	3346	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		42068.00000	48614	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2308.00000	1428	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		54690.00000	61976	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1073.00000	618	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		69021.00000	76734	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		451.00000	241	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		84259.00000	92215	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		170.00000	84	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		100136.00000	108217	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		58.00000	26	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		116487.00000	124622	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		42495.00000	36224	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		7290.00000	9186	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		16660.00000	12846	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		21124.00000	25477	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future			8.78900	8.64800		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		28387.00000	24278	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		28274.00000	32088	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		40196.00000	35238	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20566.00000	23531	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		31574.00000	27211	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25835.00000	29394	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		23903.00000	20190	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		32306.00000	36516	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		17292.00000	14263	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40093.00000	44987	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11810.00000	9468	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		49273.00000	54853	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7553.00000	5855	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		59943.00000	66168	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4980.00000	3763	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		72571.00000	79276	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3155.00000	2320	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		86225.00000	93313	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1917.00000	1370	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		100750.00000	108126	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1115.00000	774	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		116001.00000	123582	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		49555.00000	44072	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		16281.00000	18721	10.12	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.55	Call		25357.00000	21510	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30911.00000	34987	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		26852.00000	22873	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29567.00000	33511	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.68400	8.54300		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.55	Call		6992.00000	2620	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		6503.00000	11914	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		8904.00000	3702	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		4934.00000	9514	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		16155.00000	8677	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1838.00000	4143	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		5358.00000	1793	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		8368.00000	14585	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		31432.00000	22008	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		196.00000	555	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		930.00000	153	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		21684.00000	30690	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		71.00000	5	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		39000.00000	48716	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		2.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		57547.00000	67327	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		76614.00000	86396	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		96149.00000	105931	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		116162.00000	125945	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.71500	8.57200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		14808.00000	10286	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		16322.00000	21561	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		16506.00000	11639	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		14584.00000	19479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		18316.00000	13104	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		12975.00000	17525	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		22263.00000	16374	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10132.00000	14005	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13224.00000	9044	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		18188.00000	23770	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		6973.00000	4381	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		29438.00000	36608	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3212.00000	1832	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		43594.00000	51976	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1274.00000	653	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60000.00000	69140	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	7.50	Call		430.00000	196	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		77938.00000	87465	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		122.00000	49	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		96863.00000	106552	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		29.00000	10	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		116466.00000	126209	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		157267.00000	167028	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		136613.00000	146371	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.73100	8.59000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		21461.00000	16760	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		20784.00000	25559	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		23171.00000	18228	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		19124.00000	23656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		26822.00000	21400	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16079.00000	20133	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		18276.00000	14058	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		24388.00000	29646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		37216.00000	30664	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10000.00000	12923	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		11692.00000	8633	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		35052.00000	41469	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6977.00000	4925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		47987.00000	55410	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3859.00000	2594	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		62932.00000	71142	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1967.00000	1254	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		79528.00000	88290	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		920.00000	554	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		97402.00000	106511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		53.00000	26	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		156027.00000	165476	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		152.00000	81	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		135829.00000	145233	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		392.00000	222	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		116242.00000	125548	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		19829.00000	15370	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		22539.00000	27556	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.65800	8.51700		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.50	Call		8971.00000	4196	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		10223.00000	15744	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		10897.00000	5453	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		8473.00000	13326	10.64	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future	8.00	Call		398.00000	63	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		39475.00000	49435	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		2563.00000	771	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		22480.00000	30984	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		7264.00000	3155	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		12210.00000	18397	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.68500	8.54300		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		23570.00000	18347	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23062.00000	28066	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		25548.00000	20067	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		21425.00000	26171	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		31933.00000	25712	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17074.00000	21080	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		21671.00000	16711	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		24798.00000	30064	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		43892.00000	36589	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		11502.00000	14426	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		13433.00000	9810	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		35011.00000	41616	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		7421.00000	5066	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		47932.00000	55804	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3552.00000	2231	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		63491.00000	72396	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1678.00000	981	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		81552.00000	91083	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		713.00000	386	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		101048.00000	110949	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		271.00000	135	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		121607.00000	131698	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		27.00000	11	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		165048.00000	175259	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		92.00000	42	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		142984.00000	153161	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		27603.00000	21870	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		19883.00000	24377	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.69700	8.55600		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		34875.00000	29670	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		35304.00000	40126	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		36848.00000	31477	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		33704.00000	38359	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		38869.00000	33334	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32169.00000	36660	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43044.00000	37192	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		29286.00000	33460	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		32950.00000	27914	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		36971.00000	41962	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		54185.00000	47599	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		23088.00000	26529	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		24109.00000	19952	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		46365.00000	52234	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16694.00000	13435	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		57651.00000	64418	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10804.00000	8409	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		70943.00000	78574	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7164.00000	5434	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		86979.00000	95275	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4555.00000	3361	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		104555.00000	113387	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2770.00000	1985	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		123479.00000	132720	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		889.00000	598	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		164648.00000	174383	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1608.00000	1117	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		143564.00000	153100	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.62600	8.48400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		7890.00000	3053	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		6709.00000	12281	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		9955.00000	4253	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		5097.00000	9803	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		12293.00000	5746	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		3778.00000	7639	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		171.00000	15	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		36923.00000	47176	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		1690.00000	348	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		19208.00000	28275	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		6109.00000	2122	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		8626.00000	15048	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.64900	8.50500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		9985.00000	5488	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10351.00000	16290	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		11871.00000	6780	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8592.00000	13938	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		13951.00000	8266	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		7047.00000	11799	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		21266.00000	13903	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3607.00000	6681	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3470.00000	1531	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		22365.00000	30862	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		835.00000	284	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	8.00	Put		38780.00000	48665	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		132.00000	33	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		57664.00000	68002	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		13.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		77687.00000	88114	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		98390.00000	108826	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		119694.00000	130131	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		141609.00000	152046	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		36093.00000	26760	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		900.00000	2004	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		8299.00000	4380	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12329.00000	18847	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		16219.00000	9949	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5710.00000	9877	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.65800	8.51600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		22437.00000	17490	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		23594.00000	28830	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		24212.00000	19010	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		21760.00000	26740	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		26068.00000	20611	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		20025.00000	24751	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		32099.00000	25893	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		15402.00000	19379	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		14781.00000	11087	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		34286.00000	40776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9117.00000	6554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		47479.00000	55099	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		5233.00000	3591	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		62975.00000	71516	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2778.00000	1813	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		80441.00000	89660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1357.00000	839	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		99499.00000	109165	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		607.00000	354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		119803.00000	129734	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		247.00000	136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		141091.00000	151163	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		43574.00000	36221	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		9500.00000	12330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		91.00000	47	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		163194.00000	173334	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		20742.00000	16050	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	8.45	Put		25529.00000	31021	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		28002.00000	22292	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		18388.00000	22861	8.55	0.00	0.00
Total for Derivatives:							0.00	3,172.00

Grand Total: 0.00 3,172.00