



# Daily MTM Report

Daily summary for 25/07/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.31500	8.35000			0.00	0.00
R157 On 15/09/2015 Bond			8.49500	8.52000			0.00	0.00
R186 On 21/12/2026 Bond			8.26000	8.29500			0.00	0.00
R194 On 28/02/2008 Bond			8.26500	8.30500			0.00	0.00
R201 On 21/12/2014 Bond			8.51000	8.53500			0.00	0.00
R203 On 15/09/2017 Bond			8.47000	8.50000			0.00	0.00
R204 On 21/12/2018 Bond			8.46000	8.48500			0.00	0.00
R207 On 15/01/2020 Bond			8.44000	8.46300			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 03/08/2006 jGovi			233.84300	233.50600		4.31	0.00	576.00
GOVI On 03/08/2006 jGovi	230.00	Call		35161.00000	38467	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		101.00000	37	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			238.38000	238.01600		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		81371.00000	84799	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1211.00000	999	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			243.28700	242.90000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		129674.00000	133441	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		674.00000	571	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.68400	8.71600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.75800	8.79000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.57200	8.64100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.27000	8.27800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.84500	8.87400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.70600	8.73900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.71800	8.76000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.69800	8.74700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.70000	7.66300		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.77700	7.74400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1820.00000	1901	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			8.27000	8.27200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3149.00000	3143	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		41.00000	41	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.53000	8.53900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		2772.00000	2752	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		236.00000	238	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.82600	8.86000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3578.00000	3507	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		261.00000	272	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.85100	8.85700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3696.00000	3683	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		386.00000	387	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.96700	9.00100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4374.00000	4300	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		439.00000	454	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.96100	8.98200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26584.00000	26536	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22950.00000	22953	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.63100	8.64500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		25579.00000	25323	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		2.00000	1	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.78300	8.81100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		30321.00000	29857	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1775.00000	1817	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.82000	8.85400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		64447.00000	63125	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.88800	8.92500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		67138.00000	65718	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		33.00000	38	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.73500	8.76500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		100127.00000	98260	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			8.76200	8.79600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		101914.00000	99807	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.03900	7.03900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27000	7.26400		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.48500	7.46600		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.39000	7.37500		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.63300	7.61800		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.83600	7.82500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			7.70300	7.70000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			7.90300	7.90300		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.33800	8.36500		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.45	Call		5294.00000	5799	4.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.45	Put		2142.00000	1645	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		1676.00000	1846	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		5957.00000	5123	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		6569.00000	7165	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1570.00000	1162	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		7970.00000	8648	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		1125.00000	801	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		14425.00000	15330	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		238.00000	140	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		32698.00000	31695	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.00	Call		161.00000	168	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		13818.00000	12822	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		4.00000	3	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		23132.00000	22129	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		42366.00000	41363	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		52134.00000	51130	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		23301.00000	24293	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		21.00000	9	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.36100	8.40300		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		11812.00000	12551	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10169.00000	9437	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		8198.00000	8787	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		13569.00000	12686	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.55	Call		13879.00000	14690	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8749.00000	8089	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		18474.00000	19419	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6411.00000	5884	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		12823.00000	13599	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9435.00000	8739	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		4684.00000	5087	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		18899.00000	17830	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2334.00000	2574	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		25479.00000	24248	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		960.00000	1079	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		33123.00000	31771	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		403.00000	458	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		41671.00000	40255	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		151.00000	173	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		50614.00000	49165	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		50.00000	58	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		59798.00000	58335	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		15.00000	17	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		69138.00000	67670	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		24907.00000	25993	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4252.00000	3867	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		31951.00000	33149	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2788.00000	2514	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.36700	8.41500		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		16713.00000	17500	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15565.00000	14775	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		13138.00000	13822	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18571.00000	17678	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		22831.00000	23761	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11900.00000	11253	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		18657.00000	19494	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14236.00000	13496	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		17670.00000	18482	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14884.00000	14119	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		28462.00000	29497	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9460.00000	8919	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		9249.00000	9799	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		22978.00000	21951	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		6128.00000	6545	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		28228.00000	27068	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3727.00000	4021	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		34277.00000	32993	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2377.00000	2581	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		41454.00000	40080	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1452.00000	1587	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		49135.00000	47692	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		473.00000	523	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		65608.00000	64081	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		848.00000	933	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		57217.00000	55724	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		34534.00000	35660	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7535.00000	7084	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.50300	8.52800		8.00	0.00	118.00
R157 On 03/08/2006 Bond Future	8.55	Call		7840.00000	8543	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		6190.00000	5015	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		5938.00000	6476	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8042.00000	6701	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		4354.00000	4743	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		10227.00000	8737	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		18257.00000	19616	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1736.00000	1217	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		60204.00000	58326	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		850.00000	896	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		21944.00000	20112	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		35.00000	32	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		40493.00000	38612	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		80340.00000	78462	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		100876.00000	98998	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		121820.00000	119942	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		34999.00000	36781	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		210.00000	114	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		52722.00000	54591	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		15.00000	6	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.52800	8.55600		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		22401.00000	23341	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		22841.00000	21728	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		20484.00000	21371	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		24594.00000	23429	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	8.75	Call		30912.00000	32057	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		16806.00000	15897	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		24405.00000	25398	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		21188.00000	20127	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		43097.00000	44471	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		11116.00000	10437	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		12335.00000	12961	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		35012.00000	33584	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6555.00000	6944	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		48155.00000	46491	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2982.00000	3188	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		63871.00000	62024	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1337.00000	1438	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		81888.00000	79936	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		536.00000	579	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		101130.00000	99120	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		60.00000	65	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		141918.00000	139870	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		191.00000	207	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		121217.00000	119181	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		56740.00000	58303	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7220.00000	6729	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		71345.00000	73053	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4612.00000	4268	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		86534.00000	88351	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		2910.00000	2674	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		18667.00000	19502	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		26463.00000	25244	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.53900	8.57000		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		32392.00000	33439	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		33823.00000	32651	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		30675.00000	31683	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		35691.00000	34481	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		39804.00000	41003	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		27023.00000	26004	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		35990.00000	37113	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		30289.00000	29194	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		34164.00000	35249	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		32022.00000	30888	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		52153.00000	53514	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21902.00000	21045	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		21944.00000	22759	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		45091.00000	43688	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14768.00000	15390	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		56387.00000	54791	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9188.00000	9629	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		69627.00000	67850	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5879.00000	6184	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		85495.00000	83581	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3591.00000	3791	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		102746.00000	100727	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2089.00000	2213	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		121154.00000	119060	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		64459.00000	65968	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		17058.00000	16349	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		77468.00000	79105	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		13230.00000	12649	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		91046.00000	92791	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		10278.00000	9805	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.26300	8.29800		13.00	0.00	60.00
R186 On 03/08/2006 Bond Future	8.30	Call		10704.00000	12307	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		10477.00000	8098	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		8058.00000	9316	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		13525.00000	10801	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		25572.00000	28524	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2975.00000	1944	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		5833.00000	6778	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		17035.00000	13997	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		1047.00000	1213	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		35610.00000	31793	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		38.00000	40	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		64772.00000	60792	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		96031.00000	92049	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		128502.00000	124519	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		162199.00000	158217	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		197177.00000	193195	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		50047.00000	53840	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		374.00000	185	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		75829.00000	79793	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		28.00000	10	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		101022.00000	105004	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	0	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.27200	8.30900		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		33993.00000	35989	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		35008.00000	32825	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		31141.00000	33029	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		37816.00000	35524	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		46615.00000	49032	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		25390.00000	23628	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		28363.00000	30141	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		40738.00000	38336	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		18637.00000	19974	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		54228.00000	51386	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		9851.00000	10685	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		75420.00000	72076	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		4411.00000	4852	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		101066.00000	97329	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1591.00000	1779	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		130489.00000	126497	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		572.00000	646	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		162919.00000	158814	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		177.00000	202	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		197235.00000	193081	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		64827.00000	67707	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		16678.00000	15378	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		84897.00000	88149	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10758.00000	9831	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		46.00000	53	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		233132.00000	228960	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.26900	8.30800		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		52579.00000	54742	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		53476.00000	51259	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		49618.00000	51707	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		56139.00000	53849	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		65134.00000	67582	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		43923.00000	41992	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		46725.00000	48739	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		58912.00000	56547	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		35979.00000	37686	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		71235.00000	68563	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		24600.00000	25921	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		89638.00000	86579	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		15631.00000	16585	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		111542.00000	108116	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9051.00000	9682	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		136972.00000	133224	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5415.00000	5823	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		166536.00000	162564	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3058.00000	3306	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		198618.00000	194487	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1624.00000	1766	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		232919.00000	228681	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		82223.00000	84995	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		34242.00000	32634	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		100436.00000	103490	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		26606.00000	25281	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.28300	8.32500		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.25	Call		869.00000	1052	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1967.00000	1535	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		3622.00000	4102	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		339.00000	205	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		2495.00000	2887	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		669.00000	447	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		3039.00000	3478	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		485.00000	309	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		6251.00000	6832	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		62.00000	29	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		104.00000	128	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4871.00000	4281	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		4.00000	4	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8458.00000	7844	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		12160.00000	11546	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		15884.00000	15269	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		19626.00000	19011	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		23386.00000	22772	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		9810.00000	10421	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		5.00000	2	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.36700	8.42600		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		4501.00000	4885	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3586.00000	3239	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2866.00000	3159	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		5047.00000	4610	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		5225.00000	5643	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3075.00000	2763	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1669.00000	1873	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		6960.00000	6433	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		859.00000	984	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		9272.00000	8667	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		378.00000	444	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		11928.00000	11263	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		167.00000	200	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		14867.00000	14169	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		67.00000	81	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		17930.00000	17214	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		24.00000	29	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		21064.00000	20339	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		30655.00000	29925	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		27438.00000	26708	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		8.00000	10	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		24239.00000	23511	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		4856.00000	5257	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3323.00000	2994	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.38800	8.46800		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		5371.00000	5781	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5049.00000	4652	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		4038.00000	4384	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6237.00000	5777	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		6921.00000	7389	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4087.00000	3749	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		6597.00000	7054	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4265.00000	3915	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2878.00000	3160	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7608.00000	7083	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		1962.00000	2179	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9232.00000	8643	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1255.00000	1414	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11075.00000	10428	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		829.00000	943	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13208.00000	12516	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		528.00000	607	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15476.00000	14748	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		324.00000	376	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		17850.00000	17096	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		59.00000	70	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		25378.00000	24583	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		108.00000	128	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		22820.00000	22033	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		191.00000	224	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		20305.00000	19532	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		6280.00000	6725	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4450.00000	4089	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.51600	8.54100		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.55	Call		5819.00000	6339	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		5285.00000	4318	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		4381.00000	4773	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		6821.00000	5727	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		3193.00000	3472	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		8619.00000	7411	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		13843.00000	14888	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1521.00000	1079	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		7503.00000	8159	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		4005.00000	3174	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		26997.00000	28400	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		189.00000	104	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		609.00000	639	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		18093.00000	16636	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		25.00000	22	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		32841.00000	31352	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		48443.00000	46956	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		64369.00000	62882	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		41038.00000	42517	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		14.00000	6	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.54100	8.56900		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		17423.00000	18157	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		18527.00000	17634	8.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.50	Call		15922.00000	16615	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		19938.00000	19004	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		24099.00000	24995	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		13660.00000	12928	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		20631.00000	21447	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15942.00000	15131	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		18993.00000	19769	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		17195.00000	16344	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		33648.00000	34728	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		9017.00000	8470	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		9580.00000	10066	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		28321.00000	27180	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		5098.00000	5400	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		38839.00000	37514	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2321.00000	2481	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		51343.00000	49875	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1044.00000	1122	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		65633.00000	64083	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		421.00000	454	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		80868.00000	79275	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		151.00000	164	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		96757.00000	95142	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		48.00000	52	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		113117.00000	111493	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		44407.00000	45640	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5843.00000	5448	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.54900	8.58000		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		28105.00000	28958	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26971.00000	26063	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		26552.00000	27376	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		28256.00000	27319	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		25040.00000	25835	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29593.00000	28627	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		33005.00000	33942	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		23416.00000	22592	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		29699.00000	30581	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		25737.00000	24857	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		41918.00000	42985	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		18439.00000	17745	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		18147.00000	18794	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		37098.00000	35984	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12411.00000	12911	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		46024.00000	44763	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7941.00000	8303	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		56481.00000	55082	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		5212.00000	5468	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		68954.00000	67448	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3282.00000	3454	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		82502.00000	80913	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1978.00000	2088	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		96961.00000	95310	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1139.00000	1206	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		112175.00000	110481	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		51557.00000	52741	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		14434.00000	13857	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.47400	8.50500		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.50	Call		4611.00000	5514	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		4961.00000	3689	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		17386.00000	19360	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		410.00000	208	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		8798.00000	10229	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		2168.00000	1423	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		6514.00000	7686	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		3366.00000	2362	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		33902.00000	36073	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		7.00000	2	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		358.00000	435	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		18453.00000	16354	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		5.00000	5	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		36275.00000	34099	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		54885.00000	52709	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		73955.00000	71778	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		93490.00000	91313	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		113503.00000	111327	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.49500	8.52800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		15629.00000	16778	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		14113.00000	12981	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13937.00000	15001	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		15872.00000	14655	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		23559.00000	25037	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		8398.00000	7596	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		19368.00000	20684	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		10997.00000	10033	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		17440.00000	18673	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		12489.00000	11441	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		7256.00000	7919	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		26691.00000	25074	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3263.00000	3613	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		40615.00000	38685	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1246.00000	1401	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		56942.00000	54816	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		399.00000	454	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		74877.00000	72652	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		105.00000	122	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		93817.00000	91553	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		23.00000	27	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		113430.00000	111153	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		154237.00000	151956	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		133582.00000	131302	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.50200	8.53700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		21107.00000	22307	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		20224.00000	19041	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		19462.00000	20600	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		21981.00000	20736	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		28485.00000	29931	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		14149.00000	13212	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		22833.00000	24095	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		18564.00000	17443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		24639.00000	25963	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		16998.00000	15940	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		39362.00000	41090	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		8553.00000	7897	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		12462.00000	13294	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		32228.00000	30678	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7424.00000	7986	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		44841.00000	43020	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		4088.00000	4436	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		59567.00000	57533	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2067.00000	2263	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		76034.00000	73847	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		954.00000	1054	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		93843.00000	91560	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		52.00000	59	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		152433.00000	150057	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		152.00000	171	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		132235.00000	129872	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		400.00000	446	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		112657.00000	110320	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			8.46400	8.49000		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.50	Call		7159.00000	7858	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		6422.00000	5200	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		5372.00000	5903	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		8329.00000	6939	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		9253.00000	10131	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		4841.00000	3798	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		58.00000	56	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		37146.00000	35223	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		1174.00000	1264	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		19102.00000	17271	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future			8.48200	8.50900		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		21833.00000	22734	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		22488.00000	21421	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		32410.00000	33558	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		15080.00000	14259	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		27947.00000	28999	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		17756.00000	16839	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		23789.00000	24741	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		20811.00000	19794	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		25828.00000	26830	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		19234.00000	18268	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		44723.00000	46086	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9862.00000	9256	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		13365.00000	14009	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		32473.00000	31149	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		7240.00000	7648	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		45280.00000	43720	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3364.00000	3584	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		60831.00000	59084	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1526.00000	1635	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		78930.00000	77070	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		616.00000	663	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		98481.00000	96560	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		220.00000	238	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		119085.00000	117135	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		19.00000	21	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		162569.00000	160602	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		69.00000	75	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		140490.00000	138528	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.48600	8.51500		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		33563.00000	34555	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		34643.00000	33546	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43886.00000	45046	12.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.75	Put		27186.00000	26257	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		39618.00000	40712	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		29976.00000	28981	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		35533.00000	36559	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		33020.00000	31958	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		37552.00000	38612	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		31465.00000	30437	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		55262.00000	56575	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		21223.00000	20447	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		24515.00000	25328	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		43828.00000	42553	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16925.00000	17558	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		54939.00000	53484	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10903.00000	11364	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		68099.00000	66472	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7171.00000	7498	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		84044.00000	82282	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4514.00000	4733	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		101571.00000	99703	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2711.00000	2852	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		120478.00000	118530	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		843.00000	892	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		161659.00000	159620	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1551.00000	1636	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		140565.00000	138562	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.44300	8.46700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		4559.00000	5168	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		5819.00000	4649	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		11433.00000	12680	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		1660.00000	1128	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		6465.00000	7290	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		4026.00000	3072	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		8770.00000	9814	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		2654.00000	1919	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		14.00000	14	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		35509.00000	33729	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		666.00000	742	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		16927.00000	15224	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.45800	8.48300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		10341.00000	11284	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		9097.00000	8207	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		8563.00000	9396	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		10984.00000	9984	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		16895.00000	18155	0.00	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.65	Put		4777.00000	4204	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		12327.00000	13380	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		7439.00000	6658	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		14516.00000	15675	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6002.00000	5328	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		22165.00000	23604	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2898.00000	2503	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3491.00000	3922	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		20776.00000	19374	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		790.00000	916	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		37125.00000	35418	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		112.00000	135	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		56035.00000	54224	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		10.00000	12	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		76075.00000	74244	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		96780.00000	94947	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		118085.00000	116252	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		140000.00000	138167	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		37437.00000	39155	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		634.00000	520	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.46000	8.48700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		22934.00000	23907	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		21993.00000	21005	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		21187.00000	22109	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		23875.00000	22836	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		28670.00000	29793	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		16957.00000	16120	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		24765.00000	25788	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		20213.00000	19276	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		26677.00000	27751	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		18535.00000	17648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		32889.00000	34110	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		14093.00000	13352	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		15038.00000	15762	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		32444.00000	31208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9207.00000	9705	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		45469.00000	44008	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		5227.00000	5543	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		60870.00000	59226	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2735.00000	2918	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		78299.00000	76522	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1311.00000	1407	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		97354.00000	95490	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		573.00000	618	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		117670.00000	115755	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		227.00000	246	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		138971.00000	137031	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		44674.00000	46117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		8501.00000	7984	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		81.00000	88	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		161085.00000	159132	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>3,058.00</b>

**Grand Total:** 0.00 3,058.00