



Daily MTM Report

Daily summary for 26/07/2006

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			8.30000	8.31500			0.00	0.00
R157 On 15/09/2015 Bond			8.47500	8.49500			0.00	0.00
R186 On 21/12/2026 Bond			8.24500	8.26000			0.00	0.00
R194 On 28/02/2008 Bond			8.25000	8.26500			0.00	0.00
R201 On 21/12/2014 Bond			8.49000	8.51000			0.00	0.00
R203 On 15/09/2017 Bond			8.45500	8.47000			0.00	0.00
R204 On 21/12/2018 Bond			8.45000	8.46000			0.00	0.00
R207 On 15/01/2020 Bond			8.43200	8.44000			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			234.02600	233.84300		4.31	0.00	576.00
GOVI On 03/08/2006 jGovi	230.00	Call		38467.00000	40275	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		37.00000	15	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			238.56900	238.38000		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		84799.00000	86580	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		999.00000	890	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			243.48400	243.28700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		133441.00000	135360	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		571.00000	520	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.67200	8.68400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.73900	8.75800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.60400	8.57200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.26700	8.27000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.82000	8.84500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.69400	8.70600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.71500	8.71800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.70300	8.69800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.71300	7.70000		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.78300	7.77700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1901.00000	1916	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			8.28500	8.27000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3143.00000	3177	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		41.00000	38	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.54300	8.53000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		2752.00000	2777	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		238.00000	231	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.79100	8.82600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3507.00000	3435	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		272.00000	285	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.85000	8.85100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3683.00000	3679	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		387.00000	386	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.93200	8.96700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4300.00000	4225	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		454.00000	470	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.94100	8.96100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26536.00000	26489	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22953.00000	22955	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.62200	8.63100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		25323.00000	25158	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		1.00000	1	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.77300	8.78300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		29857.00000	29673	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1817.00000	1814	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.80600	8.82000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		63125.00000	62573	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			8.86900	8.88800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		65718.00000	64973	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		38.00000	39	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.71400	8.73500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		98260.00000	96964	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			8.74200	8.76200		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		99807.00000	98588	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.03800	7.03900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.26900	7.27000		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.48600	7.48500		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.39200	7.39000		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.63500	7.63300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.83800	7.83600		0.00	0.00	0.00
JROD On 31/01/2007 jRod			7.70400	7.70300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			7.90200	7.90300		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.30600	8.33800		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.25	Call		1846.00000	2110	4.23	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.25	Put		5123.00000	4197	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		5799.00000	6501	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		1645.00000	1156	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		7165.00000	7971	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1162.00000	777	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		8648.00000	9546	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		801.00000	508	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		15330.00000	16450	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		140.00000	69	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		31695.00000	30504	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.00	Call		168.00000	185	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		12822.00000	11648	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		3.00000	3	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		22129.00000	20938	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		41363.00000	40172	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		51130.00000	49940	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		24293.00000	25477	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		9.00000	3	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.34100	8.36100		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		12551.00000	12886	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		9437.00000	9070	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		8787.00000	9050	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		12686.00000	12248	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.55	Call		14690.00000	15060	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8089.00000	7757	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		19419.00000	19853	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5884.00000	5617	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		13599.00000	13951	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		8739.00000	8390	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		5087.00000	5264	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		17830.00000	17306	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2574.00000	2677	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		24248.00000	23650	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		1079.00000	1129	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		31771.00000	31119	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		458.00000	480	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		40255.00000	39576	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		173.00000	182	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		49165.00000	48472	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		58.00000	61	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		58335.00000	57636	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		17.00000	18	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		67670.00000	66969	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		25993.00000	26497	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		3867.00000	3670	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		33149.00000	33708	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2514.00000	2372	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.34600	8.36700		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		17500.00000	17829	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		14775.00000	14413	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		13822.00000	14106	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		17678.00000	17272	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		23761.00000	24152	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11253.00000	10953	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		19494.00000	19845	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		13496.00000	13155	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		18482.00000	18822	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14119.00000	13768	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		29497.00000	29935	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		8919.00000	8665	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		9799.00000	10027	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		21951.00000	21487	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		6545.00000	6716	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		27068.00000	26548	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		4021.00000	4140	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		32993.00000	32422	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2581.00000	2662	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		40080.00000	39471	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1587.00000	1639	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		47692.00000	47054	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		523.00000	542	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		64081.00000	63410	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		933.00000	965	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		55724.00000	55066	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		35660.00000	36139	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7084.00000	6872	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.47900	8.50300		8.00	0.00	118.00
R157 On 03/08/2006 Bond Future	8.50	Call		6476.00000	7038	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		6701.00000	5457	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		8543.00000	9281	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		5015.00000	3946	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		4743.00000	5145	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		8737.00000	7332	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		19616.00000	21007	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1217.00000	801	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		58326.00000	56519	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		896.00000	931	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		20112.00000	18341	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		32.00000	28	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		38612.00000	36801	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		78462.00000	76655	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		98998.00000	97191	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		119942.00000	118135	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		36781.00000	38529	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		114.00000	55	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		54591.00000	56393	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6.00000	2	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.50500	8.52800		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		23341.00000	24117	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		21728.00000	20814	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		21371.00000	22104	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		23429.00000	22471	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	8.75	Call		32057.00000	33000	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		15897.00000	15151	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		25398.00000	26217	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		20127.00000	19256	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		44471.00000	45604	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10437.00000	9880	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		12961.00000	13476	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		33584.00000	32410	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6944.00000	7265	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		46491.00000	45122	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3188.00000	3358	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		62024.00000	60504	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1438.00000	1520	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		79936.00000	78328	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		579.00000	614	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		99120.00000	97465	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		65.00000	69	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		139870.00000	138184	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		207.00000	220	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		119181.00000	117504	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		58303.00000	59591	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6729.00000	6328	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		73053.00000	74462	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4268.00000	3987	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		88351.00000	89849	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		2674.00000	2482	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		19502.00000	20190	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		25244.00000	24243	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.51400	8.53900		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		33439.00000	34285	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		32651.00000	31704	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		31683.00000	32499	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		34481.00000	33504	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		41003.00000	41973	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		26004.00000	25181	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		37113.00000	38021	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		29194.00000	28309	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		35249.00000	36126	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		30888.00000	29973	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		53514.00000	54613	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21045.00000	20352	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		22759.00000	23418	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		43688.00000	42554	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15390.00000	15894	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		54791.00000	53502	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9629.00000	9987	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		67850.00000	66415	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6184.00000	6431	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		83581.00000	82035	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3791.00000	3953	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		100727.00000	99096	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2213.00000	2313	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		119060.00000	117367	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		65968.00000	67187	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16349.00000	15775	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		79105.00000	80428	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12649.00000	12179	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		92791.00000	94200	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9805.00000	9421	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.24700	8.26300		13.00	0.00	60.00
R186 On 03/08/2006 Bond Future	8.25	Call		9316.00000	9646	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		10801.00000	9304	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		12307.00000	12816	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		8098.00000	6780	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		28524.00000	29799	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		1944.00000	1392	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		6778.00000	6960	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		13997.00000	12352	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		1213.00000	1155	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		31793.00000	29907	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		40.00000	30	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		60792.00000	58955	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		92049.00000	90221	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		124519.00000	122692	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		158217.00000	156389	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		193195.00000	191367	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		53840.00000	55582	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		185.00000	100	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		79793.00000	81614	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		10.00000	4	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		105004.00000	106831	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.25500	8.27200		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		33029.00000	33833	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		35524.00000	34401	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		35989.00000	36844	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		32825.00000	31752	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		49032.00000	50083	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		23628.00000	22751	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		30141.00000	30895	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		38336.00000	37163	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		19974.00000	20531	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		51386.00000	50015	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		10685.00000	11022	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		72076.00000	70485	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		4852.00000	5023	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		97329.00000	95572	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1779.00000	1848	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		126497.00000	124639	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		646.00000	671	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		158814.00000	156912	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		202.00000	209	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		193081.00000	191161	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		67707.00000	68978	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		15378.00000	14722	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		88149.00000	89603	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		9831.00000	9357	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		53.00000	55	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		228960.00000	227035	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.25200	8.26900		14.87	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.25	Call		51707.00000	52561	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		53849.00000	52787	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		54742.00000	55629	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		51259.00000	50229	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		67582.00000	68593	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		41992.00000	41086	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		48739.00000	49561	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		56547.00000	55453	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		37686.00000	38376	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		68563.00000	67337	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		25921.00000	26448	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		86579.00000	85190	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		16585.00000	16960	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		108116.00000	106574	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9682.00000	9926	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		133224.00000	131551	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5823.00000	5977	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		162564.00000	160802	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3306.00000	3397	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		194487.00000	192662	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1766.00000	1816	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		228681.00000	226815	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		84995.00000	86149	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		32634.00000	31871	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		103490.00000	104772	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25281.00000	24646	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.26300	8.28300		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.25	Call		1052.00000	1113	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1535.00000	1303	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		4102.00000	4328	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		205.00000	138	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		2887.00000	3063	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		447.00000	331	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		3478.00000	3680	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		309.00000	219	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		6832.00000	7111	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		29.00000	15	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		128.00000	126	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4281.00000	3986	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		4.00000	3	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		7844.00000	7551	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		11546.00000	11253	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		15269.00000	14977	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		19011.00000	18719	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		22772.00000	22479	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		10421.00000	10713	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	1	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.34200	8.36700		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		3159.00000	3279	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		4610.00000	4420	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		4885.00000	5043	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3239.00000	3087	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		5643.00000	5816	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		2763.00000	2626	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1873.00000	1955	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		6433.00000	6205	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		984.00000	1034	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		8667.00000	8407	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		444.00000	470	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		11263.00000	10979	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		200.00000	212	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		14169.00000	13872	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		81.00000	86	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		17214.00000	16909	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		29.00000	32	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		20339.00000	20032	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		29925.00000	29615	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		3.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		26708.00000	26399	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		10.00000	10	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		23511.00000	23201	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		5257.00000	5422	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		2994.00000	2849	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.35400	8.38800		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		5781.00000	5953	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4652.00000	4482	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		4384.00000	4530	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5777.00000	5580	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		7389.00000	7586	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		3749.00000	3603	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		7054.00000	7246	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3915.00000	3765	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		3160.00000	3278	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7083.00000	6859	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		2179.00000	2271	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8643.00000	8392	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1414.00000	1481	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10428.00000	10152	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		943.00000	991	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		12516.00000	12221	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		607.00000	640	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		14748.00000	14438	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		376.00000	398	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		17096.00000	16774	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		70.00000	75	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		24583.00000	24245	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		128.00000	137	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		22033.00000	21699	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		224.00000	238	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		19532.00000	19202	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		6725.00000	6913	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4089.00000	3933	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.49400	8.51600		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.50	Call		4773.00000	5121	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		5727.00000	4763	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		6339.00000	6812	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		4318.00000	3480	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		3472.00000	3709	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		7411.00000	6337	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		14888.00000	15855	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1079.00000	735	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		8159.00000	8764	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		3174.00000	2468	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		28400.00000	29659	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		104.00000	53	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		639.00000	646	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		16636.00000	15333	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		22.00000	19	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		31352.00000	30037	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		46956.00000	45645	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		62882.00000	61571	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		42517.00000	43825	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6.00000	2	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.51800	8.54100		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		18157.00000	18763	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		17634.00000	16900	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		16615.00000	17186	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		19004.00000	18236	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		24995.00000	25734	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		12928.00000	12328	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		21447.00000	22121	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15131.00000	14465	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		19769.00000	20408	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		16344.00000	15644	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		34728.00000	35619	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8470.00000	8021	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		10066.00000	10467	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		27180.00000	26242	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		5400.00000	5649	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		37514.00000	36423	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2481.00000	2613	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		49875.00000	48668	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1122.00000	1186	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		64083.00000	62808	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		454.00000	481	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		79275.00000	77963	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		164.00000	174	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		95142.00000	93813	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		52.00000	55	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		111493.00000	110157	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		45640.00000	46656	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5448.00000	5124	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.52500	8.54900		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		27376.00000	28012	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		27319.00000	26588	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		28958.00000	29616	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26063.00000	25354	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		25835.00000	26448	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		28627.00000	27874	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		33942.00000	34664	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		22592.00000	21948	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		30581.00000	31261	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		24857.00000	24170	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		42985.00000	43809	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17745.00000	17202	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		18794.00000	19292	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		35984.00000	35117	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12911.00000	13296	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		44763.00000	43781	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8303.00000	8581	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		55082.00000	53994	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		5468.00000	5663	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		67448.00000	66277	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3454.00000	3585	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		80913.00000	79678	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2088.00000	2172	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		95310.00000	94028	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1206.00000	1257	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		110481.00000	109166	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		52741.00000	53655	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13857.00000	13405	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.45800	8.47400		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.50	Call		5514.00000	5922	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3689.00000	2971	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		19360.00000	20394	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		208.00000	117	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		10229.00000	10953	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		1423.00000	1022	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		7686.00000	8255	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		2362.00000	1805	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		36073.00000	37198	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2.00000	1	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		435.00000	429	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		16354.00000	15222	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		5.00000	4	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		34099.00000	32971	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		52709.00000	51583	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		71778.00000	70653	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		91313.00000	90188	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		111327.00000	110201	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.47800	8.49500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		15001.00000	15537	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		14655.00000	14013	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		16778.00000	17357	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		12981.00000	12383	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		25037.00000	25790	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		7596.00000	7171	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		20684.00000	21352	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		10033.00000	9523	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		18673.00000	19297	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		11441.00000	10887	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		7919.00000	8247	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		25074.00000	24224	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3613.00000	3782	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		38685.00000	37675	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1401.00000	1472	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		54816.00000	53710	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		454.00000	479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		72652.00000	71499	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		122.00000	129	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		91553.00000	90382	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		27.00000	28	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		111153.00000	109977	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		151956.00000	150779	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		131302.00000	130125	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.48400	8.50200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		20600.00000	21177	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		20736.00000	20085	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		22307.00000	22916	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		19041.00000	18422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		29931.00000	30668	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		13212.00000	12721	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		24095.00000	24737	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		17443.00000	16857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		25963.00000	26637	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		15940.00000	15386	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		41090.00000	41974	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		7897.00000	7553	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		13294.00000	13713	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30678.00000	29869	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7986.00000	8267	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43020.00000	42073	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		4436.00000	4608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		57533.00000	56476	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2263.00000	2359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		73847.00000	72714	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1054.00000	1103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		91560.00000	90380	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		59.00000	62	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		150057.00000	148832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		171.00000	179	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		129872.00000	128652	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		446.00000	468	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		110320.00000	109114	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			8.45300	8.46400		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.45	Call		5903.00000	5934	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		6939.00000	6156	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		7858.00000	7969	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		5200.00000	4497	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		10131.00000	10337	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		3798.00000	3190	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		56.00000	41	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		35223.00000	34394	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		1264.00000	1177	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		17271.00000	16371	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future			8.47000	8.48200		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		22734.00000	23082	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		21421.00000	20893	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		33558.00000	34018	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		14259.00000	13844	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		28999.00000	29415	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		16839.00000	16379	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		24741.00000	25112	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		19794.00000	19289	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		26830.00000	27224	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		18268.00000	17785	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		46086.00000	46648	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9256.00000	8942	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		14009.00000	14247	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		31149.00000	30510	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		7648.00000	7789	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		43720.00000	42984	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3584.00000	3655	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		59084.00000	58278	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1635.00000	1665	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		77070.00000	76225	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		663.00000	675	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		96560.00000	95695	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		238.00000	241	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		117135.00000	116262	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		21.00000	21	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		160602.00000	159726	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		75.00000	76	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		138528.00000	137652	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.47300	8.48600		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		34555.00000	34958	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		33546.00000	33010	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		45046.00000	45525	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		26257.00000	25797	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		40712.00000	41161	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		28981.00000	28492	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		36559.00000	36977	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		31958.00000	31438	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		38612.00000	39045	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		30437.00000	29932	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		56575.00000	57123	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		20447.00000	20057	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		25328.00000	25652	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		42553.00000	41939	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		17558.00000	17805	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		53484.00000	52793	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		11364.00000	11540	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		66472.00000	65710	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7498.00000	7618	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		82282.00000	81464	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4733.00000	4812	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		99703.00000	98843	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2852.00000	2900	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		118530.00000	117640	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		892.00000	907	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		159620.00000	158696	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1636.00000	1664	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		138562.00000	137651	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.43400	8.44300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		5168.00000	5244	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		4649.00000	4056	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		12680.00000	13075	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		1128.00000	855	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		7290.00000	7465	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		3072.00000	2579	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		9814.00000	10100	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		1919.00000	1537	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		14.00000	9	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		33729.00000	33056	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		742.00000	681	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		15224.00000	14495	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.44800	8.45800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		9396.00000	9716	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		9984.00000	9569	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		11284.00000	11649	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		8207.00000	7837	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		18155.00000	18650	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		4204.00000	3964	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		13380.00000	13790	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		6658.00000	6333	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		15675.00000	16128	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		5328.00000	5047	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		23604.00000	24173	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2503.00000	2337	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3922.00000	4082	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		19374.00000	18799	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		916.00000	959	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		35418.00000	34726	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		135.00000	141	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		54224.00000	53496	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		12.00000	12	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		74244.00000	73510	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		94947.00000	94212	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		116252.00000	115517	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		138167.00000	137432	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		39155.00000	39842	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		520.00000	472	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.45000	8.46000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		22109.00000	22421	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		22836.00000	22421	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		23907.00000	24238	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		21005.00000	20608	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		29793.00000	30181	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		16120.00000	15780	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		25788.00000	26138	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		19276.00000	18898	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		27751.00000	28120	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		17648.00000	17290	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		34110.00000	34535	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		13352.00000	13051	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		15762.00000	16001	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		31208.00000	30719	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9705.00000	9864	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44008.00000	43439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		5543.00000	5640	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		59226.00000	58595	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2918.00000	2971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		76522.00000	75847	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1407.00000	1433	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		95490.00000	94789	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		618.00000	630	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		115755.00000	115039	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		246.00000	251	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		137031.00000	136308	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		46117.00000	46631	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		7984.00000	7769	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		88.00000	90	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		159132.00000	158406	8.55	0.00	0.00
Total for Derivatives:							0.00	3,058.00

Grand Total: 0.00 3,058.00