



Daily MTM Report

Daily summary for 11/07/2006

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			8.43500	8.47500			0.00	0.00
R157 On 15/09/2015 Bond			8.54000	8.57500			0.00	0.00
R186 On 21/12/2026 Bond			8.20500	8.25000			0.00	0.00
R194 On 28/02/2008 Bond			8.40500	8.44500			0.00	0.00
R201 On 21/12/2014 Bond			8.56000	8.59500			0.00	0.00
R203 On 15/09/2017 Bond			8.53500	8.58000			0.00	0.00
R204 On 21/12/2018 Bond			8.51500	8.55500			0.00	0.00
R207 On 15/01/2020 Bond			8.47900	8.51700			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			233.27700	233.01200		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		31626.00000	33895	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1506.00000	1125	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			237.71600	237.29300		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		75107.00000	78965	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2177.00000	1805	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.47700	242.07200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		121834.00000	125723	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1114.00000	953	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.80300	8.84800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.85500	8.89400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.70700	8.78200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.33300	8.34900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.95200	8.98900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.80400	8.84800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.82800	8.87900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.71100	8.76400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.53300	7.53800		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.81100	7.83700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2050.00000	1987	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		3.00000	3	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.22800	8.25000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3113.00000	3062	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		59.00000	62	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.70000	8.73400		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3197.00000	3125	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		186.00000	196	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.80900	8.81200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3500.00000	3492	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		299.00000	299	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.95400	8.96800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3935.00000	3906	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		355.00000	360	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.12100	9.16000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4733.00000	4647	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		383.00000	399	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.13100	9.15300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27104.00000	27055	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23049.00000	23054	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.72500	8.75000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		27544.00000	27090	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		67.00000	64	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.89800	8.92700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32502.00000	32026	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1863.00000	1909	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.94800	8.99700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		69977.00000	68079	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.02100	9.07200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		72791.00000	70832	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		29.00000	36	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.83000	8.87200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		106633.00000	104065	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			8.86000	8.90300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		108388.00000	105770	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			7.04900	7.05100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27900	7.28500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.52600	8.52800		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.55	Call		5893.00000	5817	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		5082.00000	4932	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		10628.00000	10582	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2475.00000	2355	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		4937.00000	4857	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5970.00000	5817	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		1.00000	1	3.70	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	7.50	Put		38733.00000	38659	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		1626.00000	1561	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11940.00000	11802	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		325.00000	298	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		20015.00000	19914	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		33.00000	28	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		29195.00000	29117	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		48399.00000	48326	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		58167.00000	58093	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		18098.00000	18104	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		852.00000	783	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		4081.00000	4001	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		6963.00000	6809	4.37	0.00	0.00
R153 On 02/11/2006 Bond Future			8.51700	8.62300		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		10608.00000	12384	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13145.00000	11235	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		14497.00000	16606	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		10101.00000	8524	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		6000.00000	7249	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		19037.00000	16601	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.50	Call		9733.00000	11422	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		14011.00000	12014	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		3291.00000	4122	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		25173.00000	22318	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1572.00000	2056	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		32384.00000	29182	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		618.00000	853	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		40448.00000	36997	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		258.00000	369	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		49194.00000	45619	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		97.00000	144	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		58227.00000	54588	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		33.00000	51	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		67448.00000	63779	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		10.00000	16	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		76801.00000	73121	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		20115.00000	22595	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		7128.00000	5921	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		26468.00000	29254	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4971.00000	4072	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8903.00000	10504	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14927.00000	12842	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.55600	8.59800		4.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.55	Call		16123.00000	16766	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		17690.00000	16962	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		19944.00000	20668	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15001.00000	14355	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15226.00000	15847	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		18427.00000	17678	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25159.00000	25977	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		12145.00000	11593	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11152.00000	11665	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		22573.00000	21716	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7716.00000	8119	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		27432.00000	26465	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5015.00000	5315	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33104.00000	32032	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2985.00000	3189	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39522.00000	38356	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1891.00000	2031	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46956.00000	45725	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1150.00000	1241	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54821.00000	53541	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		374.00000	407	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71497.00000	70160	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		670.00000	727	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		63027.00000	61713	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		30854.00000	31756	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9843.00000	9374	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14360.00000	14960	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		19200.00000	18429	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.59800	8.59100		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.55	Call		9336.00000	8873	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		12403.00000	12463	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		17962.00000	17400	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6158.00000	6119	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		7664.00000	7238	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		14486.00000	14582	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		29.00000	22	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		64951.00000	65466	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		2213.00000	1999	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		28024.00000	28333	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		371.00000	312	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		45547.00000	46010	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		2.00000	1	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		85059.00000	85582	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	6.84	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Put		105594.00000	106116	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		126538.00000	127060	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		32206.00000	31621	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		2135.00000	2073	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		48612.00000	48051	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		623.00000	585	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		6197.00000	5810	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		16787.00000	16923	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.58900	8.65800		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		22164.00000	24563	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		26389.00000	23759	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		28139.00000	30890	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		21475.00000	19198	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		18585.00000	20739	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		30138.00000	27264	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		39423.00000	42713	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		14885.00000	13146	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		11204.00000	12750	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		41324.00000	37841	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		5999.00000	6988	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		55042.00000	51003	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2776.00000	3325	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		71108.00000	66628	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1291.00000	1578	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		89285.00000	84543	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		544.00000	678	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		108580.00000	103687	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		70.00000	91	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		149371.00000	144363	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		206.00000	263	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		128675.00000	123704	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		52237.00000	55977	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		10159.00000	8871	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		66126.00000	70223	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		6836.00000	5905	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		80734.00000	85102	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4552.00000	3892	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		16934.00000	18966	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		32172.00000	29176	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		20333.00000	22610	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		28215.00000	25463	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.61300	8.64800		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		34246.00000	35456	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		34104.00000	32823	8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.75	Call		37865.00000	39157	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		30643.00000	29445	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		29210.00000	30296	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		39785.00000	38381	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		49822.00000	51296	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		25131.00000	24114	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		20885.00000	21761	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		49591.00000	47977	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14065.00000	14733	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		61243.00000	59421	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8770.00000	9245	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		74768.00000	72753	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5661.00000	5993	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		90836.00000	88676	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3499.00000	3718	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		108212.00000	105942	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2065.00000	2204	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		126690.00000	124338	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		61710.00000	63350	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		19869.00000	19018	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		74329.00000	76114	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		15650.00000	14945	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		87555.00000	89463	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		12347.00000	11765	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		32514.00000	33683	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		35931.00000	34610	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		30835.00000	31963	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		37825.00000	36462	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.21000	8.23600		13.00	0.00	61.00
R186 On 03/08/2006 Bond Future	8.25	Call		17231.00000	18487	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		15629.00000	13902	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		20357.00000	21783	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		13061.00000	11505	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		35475.00000	37541	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5810.00000	4892	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		5769.00000	6275	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		33262.00000	30785	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		1177.00000	1286	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		58843.00000	55968	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		120.00000	129	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		89082.00000	86108	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		5.00000	5	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		121438.00000	118455	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.00	Put		155131.00000	152147	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		190109.00000	187126	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		58533.00000	61139	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1792.00000	1415	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		83335.00000	86194	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		466.00000	342	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		108195.00000	111144	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		105.00000	71	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		14325.00000	15416	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		18458.00000	16566	12.88	0.00	0.00
R186 On 02/11/2006 Bond Future			8.22200	8.26800		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		35736.00000	38279	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		37778.00000	35092	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		38715.00000	41387	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		35098.00000	32539	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		51739.00000	54897	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		25881.00000	23810	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		22405.00000	24292	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		53364.00000	50022	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		12612.00000	13869	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		73549.00000	69576	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		6148.00000	6875	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		98172.00000	93669	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2485.00000	2834	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		126751.00000	121871	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		1005.00000	1162	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		158721.00000	153648	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		357.00000	418	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		192783.00000	187615	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		70227.00000	73913	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		17445.00000	15902	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		90373.00000	94484	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11602.00000	10483	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		110.00000	131	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		228564.00000	223355	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		32813.00000	35228	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		40556.00000	37741	12.95	0.00	0.00
R186 On 01/02/2007 Bond Future			8.22500	8.27000		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		53679.00000	56205	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		55934.00000	53377	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		56721.00000	59329	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		53351.00000	50876	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		69550.00000	72475	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		44073.00000	41915	15.34	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	8.00	Call		39572.00000	41668	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		70562.00000	67575	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		27625.00000	29280	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		88396.00000	84968	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		18020.00000	19246	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		109664.00000	105807	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10787.00000	11625	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		134441.00000	130197	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6665.00000	7227	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		163519.00000	158998	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3905.00000	4260	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		195198.00000	190471	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2162.00000	2373	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		229190.00000	224319	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		86889.00000	90171	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		34641.00000	32841	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		105260.00000	108853	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27163.00000	25674	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		50702.00000	53144	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		58623.00000	55982	14.77	0.00	0.00
R194 On 03/08/2006 Bond Future			8.44700	8.48100		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.50	Call		2321.00000	2543	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2044.00000	1770	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		4702.00000	5051	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		791.00000	644	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		818.00000	917	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4193.00000	3796	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		186.00000	213	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7231.00000	6761	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		24.00000	28	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		10756.00000	10264	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		1.00000	2	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		14439.00000	13943	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		18161.00000	17665	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		21903.00000	21407	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		25663.00000	25168	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		7783.00000	8218	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		256.00000	195	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		1942.00000	2138	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2394.00000	2094	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		2727.00000	2976	2.01	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.55	Put		1722.00000	1475	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.60100	8.64800		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4036.00000	4302	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4628.00000	4314	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3440.00000	3679	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5266.00000	4926	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2111.00000	2285	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7034.00000	6628	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1187.00000	1302	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9220.00000	8755	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		589.00000	656	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11745.00000	11232	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		251.00000	284	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14542.00000	13996	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		111.00000	127	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17552.00000	16989	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		44.00000	51	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20650.00000	20077	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		16.00000	19	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23798.00000	23222	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		33397.00000	32817	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		30179.00000	29600	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		5.00000	6	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		26978.00000	26400	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3731.00000	3984	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4940.00000	4613	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.73700	8.78100		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5416.00000	5624	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5727.00000	5493	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4093.00000	4268	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6916.00000	6650	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2991.00000	3134	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8335.00000	8037	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2060.00000	2171	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9935.00000	9604	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1354.00000	1436	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11769.00000	11410	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		832.00000	888	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13797.00000	13412	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		538.00000	577	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16062.00000	15659	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		335.00000	361	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18428.00000	18013	1.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	6.75	Call		202.00000	218	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20873.00000	20448	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		35.00000	38	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28499.00000	28061	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		65.00000	71	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25922.00000	25486	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		117.00000	127	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23376.00000	22945	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5137.00000	5338	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5950.00000	5709	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4865.00000	5059	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6179.00000	5933	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.57200	8.60400		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.60	Call		8511.00000	9310	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		8748.00000	7652	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		13733.00000	14840	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		5145.00000	4358	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		5794.00000	6391	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		11969.00000	10671	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		24870.00000	26396	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1796.00000	1427	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1660.00000	1865	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		22879.00000	21189	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		278.00000	315	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		36829.00000	34972	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		23.00000	26	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		52200.00000	50308	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		1.00000	1	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		68105.00000	66211	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		37812.00000	39571	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		522.00000	386	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		7074.00000	7770	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		10274.00000	9075	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		4675.00000	5177	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		13836.00000	12443	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.60800	8.64400		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		19543.00000	20543	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		19197.00000	18115	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		22802.00000	23898	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		16706.00000	15720	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		15128.00000	15979	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		23487.00000	22256	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		31801.00000	33123	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		11513.00000	10753	8.70	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	8.25	Call		9196.00000	9800	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		32280.00000	30803	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4986.00000	5369	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		43070.00000	41372	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2340.00000	2551	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		55704.00000	53833	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1103.00000	1212	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		70034.00000	68062	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		472.00000	522	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		85262.00000	83231	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		182.00000	203	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		101130.00000	99070	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		63.00000	71	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		117474.00000	115401	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		42035.00000	43549	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		7813.00000	7245	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		16534.00000	17435	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		21981.00000	20800	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		18006.00000	18957	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		20551.00000	19420	8.26	0.00	0.00
R201 On 01/02/2007 Bond Future			8.62800	8.66400		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		28204.00000	29182	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		28994.00000	27939	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		39918.00000	41107	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		21192.00000	20347	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		31364.00000	32405	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		26528.00000	25536	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		23757.00000	24639	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		33063.00000	31911	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		17201.00000	17918	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40906.00000	39589	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11765.00000	12318	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		50130.00000	48650	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7539.00000	7940	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		60832.00000	59200	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4987.00000	5272	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		73481.00000	71733	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3172.00000	3366	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		87145.00000	85306	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1937.00000	2063	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		101673.00000	99766	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1133.00000	1212	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		116922.00000	114967	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		49209.00000	50532	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		16838.00000	16128	10.12	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.55	Call		25199.00000	26113	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31656.00000	30536	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		26681.00000	27627	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		30299.00000	29213	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.54500	8.59100		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.60	Call		7681.00000	9297	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		7055.00000	5466	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		14082.00000	16390	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3110.00000	2213	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		4643.00000	5779	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		10997.00000	8928	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		28387.00000	31391	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		496.00000	295	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		869.00000	1160	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		24968.00000	22053	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		81.00000	115	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		42355.00000	39183	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		3.00000	5	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		60893.00000	57689	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		79959.00000	76753	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		99494.00000	96288	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		119507.00000	116302	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		6036.00000	7409	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		8892.00000	7059	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.57400	8.62000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		15102.00000	16642	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		16471.00000	14857	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		16796.00000	18445	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		14746.00000	13242	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		20510.00000	22374	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		11670.00000	10381	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		12046.00000	13368	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		20301.00000	18470	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		6289.00000	7112	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		32045.00000	29715	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2875.00000	3317	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		46548.00000	43836	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1136.00000	1338	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		63153.00000	60201	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		383.00000	461	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		81183.00000	78106	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	7.25	Call		109.00000	134	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		100142.00000	97013	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		26.00000	33	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		119754.00000	116607	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		160558.00000	157405	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5.00000	7	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		139904.00000	136752	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		13518.00000	14949	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		18323.00000	16600	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.59200	8.63800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		21665.00000	23253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		20858.00000	19341	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		25151.00000	26894	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		17647.00000	16287	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		17015.00000	18368	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		26367.00000	24616	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		35141.00000	37255	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11165.00000	10174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10809.00000	11789	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		37409.00000	35285	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6407.00000	7065	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		50657.00000	48210	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3523.00000	3929	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		65835.00000	63137	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1787.00000	2016	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		82586.00000	79712	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		832.00000	950	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		100553.00000	97567	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		48.00000	57	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		159262.00000	156166	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		137.00000	160	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		139053.00000	135972	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		354.00000	409	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		119444.00000	116395	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		18487.00000	19919	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		24437.00000	22764	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		20037.00000	21547	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		22601.00000	21006	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.52400	8.56500		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		9997.00000	11314	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		11096.00000	9405	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		441.00000	536	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		43040.00000	40127	9.81	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	8.25	Call		2489.00000	2934	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		25929.00000	23365	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		8265.00000	9416	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		13039.00000	11182	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		6733.00000	7721	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		15201.00000	13182	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.54900	8.59000		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		24169.00000	25628	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		23447.00000	21940	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		30310.00000	31977	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		18853.00000	17554	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		20454.00000	21769	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		26982.00000	25331	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		41887.00000	43868	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		12898.00000	11912	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		12605.00000	13557	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		37585.00000	35571	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		6926.00000	7542	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		50838.00000	48489	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3300.00000	3646	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		66640.00000	64020	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1562.00000	1744	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		84838.00000	82054	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		667.00000	752	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		104404.00000	101523	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		256.00000	291	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		124993.00000	122062	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		27.00000	31	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		168449.00000	165487	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		87.00000	101	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		146381.00000	143428	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		22272.00000	23659	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		25166.00000	23587	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		26142.00000	27672	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		21824.00000	20387	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.56300	8.60400		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		35396.00000	36842	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		35681.00000	34199	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		37363.00000	38856	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		34092.00000	32657	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		41432.00000	43016	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		31103.00000	29759	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		31605.00000	32958	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		39056.00000	37480	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		52320.00000	54115	12.92	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	9.00	Put		24652.00000	23519	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		23036.00000	24145	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		48721.00000	46902	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		15884.00000	16749	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		60270.00000	58207	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10232.00000	10864	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		73800.00000	71504	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6774.00000	7226	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		90018.00000	87542	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4302.00000	4611	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		107732.00000	105112	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2615.00000	2816	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		126753.00000	124026	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		840.00000	913	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		168028.00000	165173	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1518.00000	1643	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		146904.00000	144101	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		33476.00000	34876	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		37335.00000	35807	12.20	0.00	0.00
R207 On 03/08/2006 Bond Future			8.48700	8.52500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		7079.00000	8299	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		8920.00000	7340	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		8901.00000	10331	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		7065.00000	5694	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		10981.00000	12619	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		5488.00000	4325	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		197.00000	251	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		39971.00000	37225	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		1623.00000	1998	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		22164.00000	19738	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		5516.00000	6533	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		11056.00000	9271	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.50800	8.54600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		10458.00000	11884	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		10167.00000	8824	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		12367.00000	13949	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		8452.00000	7264	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		19196.00000	21206	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4525.00000	3766	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		8741.00000	10013	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		12095.00000	10597	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2946.00000	3524	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		24829.00000	22637	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		691.00000	867	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.00	Put		41624.00000	39031	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		107.00000	142	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		60628.00000	57893	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		11.00000	15	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		80674.00000	77908	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		101378.00000	98609	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		122683.00000	119913	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		144598.00000	141828	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		33442.00000	35942	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1237.00000	968	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		7219.00000	8337	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		14238.00000	12586	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		14466.00000	16198	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		6946.00000	5909	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.51800	8.55600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		22939.00000	24305	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		23371.00000	21997	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		24722.00000	26156	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		21563.00000	20258	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		30536.00000	32170	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16723.00000	15617	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		21236.00000	22534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		25277.00000	23836	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		13922.00000	14888	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		36311.00000	34538	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		8549.00000	9219	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		49795.00000	47725	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4889.00000	5317	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		65515.00000	63204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2588.00000	2840	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		83136.00000	80648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1262.00000	1398	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		102289.00000	99684	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		564.00000	630	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		122645.00000	119971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		230.00000	259	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		143958.00000	141248	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		41663.00000	43607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10473.00000	9677	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		85.00000	97	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		166073.00000	163345	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		19612.00000	20843	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.45	Put		27284.00000	25775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		26583.00000	28085	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		19854.00000	18616	8.55	0.00	0.00
Total for Derivatives:							0.00	3,172.00

Grand Total: 0.00 3,172.00