

# Daily MTM Report

Daily summary for 13/07/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.48500	8.42500			0.00	0.00
R157 On 15/09/2015 Bond			8.58500	8.54500			0.00	0.00
R186 On 21/12/2026 Bond			8.29500	8.26500			0.00	0.00
R194 On 28/02/2008 Bond			8.44500	8.39000			0.00	0.00
R201 On 21/12/2014 Bond			8.60500	8.56500			0.00	0.00
R203 On 15/09/2017 Bond			8.56500	8.53500			0.00	0.00
R204 On 21/12/2018 Bond			8.54500	8.51500			0.00	0.00
R207 On 15/01/2020 Bond			8.51500	8.48500			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 03/08/2006 jGovi			232.69900	233.13900		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		32553.00000	28543	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1163.00000	1553	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			237.12600	237.58200		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		77691.00000	73468	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1871.00000	2208	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.88800	242.34800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		124464.00000	120022	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		984.00000	1142	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.86000	8.81300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.88600	8.85200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.76200	8.69300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.38200	8.34900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.98500	8.94500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.83300	8.80500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.86300	8.82500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.74800	8.70500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.52900	7.53300		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.82200	7.80800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1979.00000	2012	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		3.00000	2	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.31800	8.25000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3111.00000	3265	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		57.00000	46	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.71100	8.69500		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3113.00000	3145	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		197.00000	190	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.96900	8.84000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3554.00000	3819	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		285.00000	236	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.02300	9.00900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4015.00000	4042	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		336.00000	329	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.17400	9.12600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4657.00000	4760	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		396.00000	374	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.19000	9.15700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27066.00000	27085	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23002.00000	22941	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.78900	8.74200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		27384.00000	28214	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		50.00000	34	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.97000	8.91700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32293.00000	33092	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1836.00000	1685	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.99900	8.94900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		68107.00000	70026	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			9.07200	9.02200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		70857.00000	72753	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		34.00000	26	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.85900	8.83100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		104121.00000	105789	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			8.88900	8.86100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		105824.00000	107481	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			7.04600	7.04800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27100	7.27500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.53300	8.47300		4.40	15.00	944.00
R153 On 03/08/2006 Bond Future	8.45	Call		4760.00000	3665	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		5611.00000	6732	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		6793.00000	5443	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		3950.00000	4817	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		11955.00000	10189	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1771.00000	2220	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		5725.00000	4500	4.40	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.50	Put		4727.00000	5718	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		36701.00000	38916	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		1935.00000	1345	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		10218.00000	11844	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		391.00000	227	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		18049.00000	20101	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		39.00000	18	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		27170.00000	29364	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		46368.00000	48584	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		56136.00000	58351	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		19817.00000	17755	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		539.00000	692	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.56900	8.50300		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		11615.00000	10442	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11719.00000	12844	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		12588.00000	11360	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10951.00000	12021	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		16854.00000	15418	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8283.00000	9146	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		7387.00000	6499	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16250.00000	17661	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.00	Call		4210.00000	3605	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		21918.00000	23611	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2104.00000	1742	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		28742.00000	30679	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		875.00000	695	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		36531.00000	38648	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		379.00000	291	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		45140.00000	47351	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		148.00000	110	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		54104.00000	56364	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		52.00000	37	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		63293.00000	65576	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		16.00000	11	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		72633.00000	74926	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		22894.00000	21235	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5732.00000	6371	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		29597.00000	27760	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3926.00000	4388	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		10686.00000	9569	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12536.00000	13717	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.61100	8.54000		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		16990.00000	15792	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16663.00000	17783	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20923.00000	19585	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		14087.00000	15066	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		16064.00000	14902	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		17372.00000	18528	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		26268.00000	24770	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11361.00000	12181	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11842.00000	10871	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21370.00000	22716	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8256.00000	7484	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26080.00000	27624	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5415.00000	4835	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31610.00000	33347	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3257.00000	2855	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		37901.00000	39816	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2076.00000	1796	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		45247.00000	47285	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1270.00000	1084	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53047.00000	55179	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		417.00000	346	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		69647.00000	71893	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		744.00000	627	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61207.00000	63407	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32080.00000	30444	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9175.00000	9856	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		15169.00000	14045	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		18115.00000	19308	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.59700	8.55200		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.55	Call		10277.00000	8441	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		10427.00000	11956	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		19559.00000	17010	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		4838.00000	5654	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		8452.00000	6818	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		12355.00000	14088	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		29.00000	14	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		62033.00000	65383	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		2435.00000	1750	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		25329.00000	28010	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		396.00000	241	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		42654.00000	45864	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		1.00000	1	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		82142.00000	85506	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		102676.00000	106042	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		123620.00000	126986	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		34497.00000	31411	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1508.00000	1788	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		51295.00000	48001	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		388.00000	460	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		6841.00000	5413	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		14514.00000	16451	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.63500	8.59300		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		24306.00000	22661	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		23795.00000	25213	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		30613.00000	28751	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19214.00000	20414	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		20499.00000	19008	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		27317.00000	28888	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		42412.00000	40230	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		13138.00000	14019	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		12558.00000	11461	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		37941.00000	39908	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6851.00000	6131	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		51158.00000	53500	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3239.00000	2829	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		66835.00000	69487	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1528.00000	1307	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		84785.00000	87627	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		652.00000	545	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		103952.00000	106909	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		86.00000	68	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		144650.00000	147696	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		250.00000	204	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		123983.00000	127000	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		55663.00000	53226	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		8849.00000	9475	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		69905.00000	67274	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		5878.00000	6311	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		84784.00000	82013	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		3866.00000	4159	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		18735.00000	17321	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		29237.00000	30886	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		22361.00000	20792	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		25507.00000	27001	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.66000	8.61600		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		33491.00000	31843	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		34631.00000	36113	8.48	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	8.65	Call		35260.00000	33560	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		32841.00000	34271	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		38955.00000	37152	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29457.00000	30783	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		30111.00000	28568	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		38410.00000	39996	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		51077.00000	49040	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		24109.00000	25201	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		21601.00000	20337	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		48031.00000	49896	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14602.00000	13621	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		59503.00000	61652	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9144.00000	8435	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		72866.00000	75286	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5916.00000	5410	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		88813.00000	91437	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3663.00000	3320	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		106100.00000	108886	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2165.00000	1944	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		124513.00000	127421	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		63121.00000	60881	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		19003.00000	19892	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		75878.00000	73466	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		14923.00000	15640	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		89224.00000	86670	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		11739.00000	12314	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		31774.00000	30179	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		36487.00000	38021	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.30000	8.27000		13.00	0.00	61.00
R186 On 03/08/2006 Bond Future	8.25	Call		14579.00000	12633	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		16861.00000	18327	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		11908.00000	10174	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		19925.00000	21603	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		17492.00000	15344	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		14080.00000	15344	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		31974.00000	29164	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		6193.00000	6794	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		4371.00000	3475	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		35749.00000	38264	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		751.00000	525	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		62301.00000	65486	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		59.00000	34	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		92906.00000	96292	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		2.00000	1	11.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.25	Put		125319.00000	128730	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		159015.00000	162426	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		193993.00000	197404	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		54700.00000	51458	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1843.00000	2013	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		79437.00000	76058	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		452.00000	485	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		104300.00000	100892	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		94.00000	98	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.31500	8.28400		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		37441.00000	35479	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		35634.00000	37169	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		31632.00000	29849	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		41186.00000	42899	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		34506.00000	32632	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		38360.00000	39982	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		50301.00000	48011	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26255.00000	27461	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		21435.00000	20026	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		54205.00000	56293	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		11923.00000	10973	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		74671.00000	77218	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		5722.00000	5168	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		99556.00000	102499	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2266.00000	1999	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		128343.00000	131572	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		899.00000	777	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		160425.00000	163800	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		312.00000	264	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		194549.00000	197998	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		68635.00000	65999	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		17665.00000	18526	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		88678.00000	85777	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11718.00000	12313	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		94.00000	78	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		230358.00000	233839	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.31900	8.28700		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		55442.00000	53438	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		53983.00000	55566	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		49489.00000	47607	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		59321.00000	61025	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		52433.00000	50489	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		56599.00000	58242	14.87	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.50	Call		68151.00000	65920	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		44585.00000	45940	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		38502.00000	36876	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		71404.00000	73363	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		26751.00000	25456	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		89434.00000	91725	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		17347.00000	16380	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		110903.00000	113522	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10309.00000	9643	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		135875.00000	138796	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6329.00000	5877	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		165095.00000	168229	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3682.00000	3392	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		196887.00000	200183	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2023.00000	1848	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		230962.00000	234373	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		85364.00000	82881	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35027.00000	36130	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		103632.00000	100935	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27447.00000	28336	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.48300	8.42700		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.45	Call		2242.00000	1790	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		1906.00000	2271	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		2663.00000	2165	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1598.00000	1917	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		5252.00000	4569	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		553.00000	687	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		964.00000	703	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3552.00000	4107	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		222.00000	138	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6479.00000	7212	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		28.00000	14	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		9973.00000	10775	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		2.00000	1	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		13651.00000	14467	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		17374.00000	18190	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		21116.00000	21932	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		24876.00000	25693	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		8472.00000	7697	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		157.00000	199	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		3112.00000	2571	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		1320.00000	1595	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.64400	8.57500		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4446.00000	4003	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4138.00000	4546	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3809.00000	3406	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4735.00000	5183	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2378.00000	2078	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6401.00000	6952	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1363.00000	1160	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8495.00000	9143	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		692.00000	570	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		10947.00000	11676	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		301.00000	239	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		13693.00000	14481	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		135.00000	104	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		16676.00000	17496	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		55.00000	41	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		19760.00000	20597	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		20.00000	15	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		22902.00000	23748	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		32497.00000	33348	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		29279.00000	30130	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		7.00000	5	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		26080.00000	26929	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		4120.00000	3697	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4429.00000	4857	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.78500	8.70000		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5509.00000	5078	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5509.00000	5930	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5800.00000	5356	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5298.00000	5707	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4417.00000	4038	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6428.00000	6901	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3256.00000	2942	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7788.00000	8326	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2266.00000	2019	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9328.00000	9934	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1506.00000	1321	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11109.00000	11776	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		938.00000	807	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13090.00000	13812	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		611.00000	519	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15322.00000	16083	1.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	7.00	Call		384.00000	322	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17664.00000	18455	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		233.00000	192	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20091.00000	20903	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		41.00000	33	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27693.00000	28537	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		76.00000	61	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25120.00000	25958	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		136.00000	111	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22582.00000	23410	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		5225.00000	4806	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5727.00000	6161	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.61600	8.57600		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.60	Call		8998.00000	7605	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		7577.00000	8551	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		7472.00000	6218	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		9015.00000	10128	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		14508.00000	12742	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		4263.00000	4864	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		6111.00000	5001	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		10629.00000	11886	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		26087.00000	23927	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1356.00000	1562	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1712.00000	1258	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		21274.00000	23186	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		271.00000	170	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35164.00000	37431	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		20.00000	10	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		50540.00000	52897	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		66447.00000	68814	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		39300.00000	36984	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		352.00000	404	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		4919.00000	3953	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		12423.00000	13823	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.65300	8.61100		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		18785.00000	17502	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		19422.00000	20566	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		20366.00000	19024	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18112.00000	19197	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		23714.00000	22258	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15709.00000	16680	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		15817.00000	14656	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22268.00000	23534	8.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	9.00	Call		32925.00000	31213	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		10729.00000	11444	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		9670.00000	8820	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		30846.00000	32423	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		5275.00000	4718	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		41451.00000	43321	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2492.00000	2175	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53948.00000	56059	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1177.00000	1007	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68200.00000	70457	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		504.00000	421	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		83386.00000	85731	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		194.00000	159	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		99235.00000	101627	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		67.00000	54	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		115571.00000	117984	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		43346.00000	41427	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		7216.00000	7724	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		17268.00000	16045	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20806.00000	22011	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future			8.67500	8.63100		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		29024.00000	27680	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		27950.00000	29090	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		40932.00000	39329	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20342.00000	21222	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		32242.00000	30819	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25542.00000	26603	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		24491.00000	23269	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		31933.00000	33195	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		17788.00000	16780	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		39629.00000	41105	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12210.00000	11419	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		48712.00000	50405	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7856.00000	7273	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		59286.00000	61186	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5207.00000	4783	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		71837.00000	73897	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3318.00000	3023	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		85427.00000	87616	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2029.00000	1832	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		99901.00000	102188	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1189.00000	1063	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		115113.00000	117472	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		50348.00000	48586	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		16114.00000	16836	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		25961.00000	24698	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30554.00000	31775	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		27472.00000	26168	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29227.00000	30407	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.57300	8.54400		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.55	Call		7285.00000	6132	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		6866.00000	7736	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		9183.00000	7872	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		5282.00000	5994	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		16330.00000	14634	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2083.00000	2410	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		5653.00000	4663	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		8732.00000	9765	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		31425.00000	29448	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		259.00000	304	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		1086.00000	785	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		21910.00000	23632	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		100.00000	60	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		39098.00000	41081	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		4.00000	2	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		57618.00000	59639	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		76684.00000	78706	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		96219.00000	98241	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		116232.00000	118255	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.60400	8.57200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		14948.00000	13821	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		16461.00000	17530	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		16645.00000	15442	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		14723.00000	15716	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		18453.00000	17175	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		13113.00000	14030	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		22395.00000	20969	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10264.00000	11034	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13362.00000	12313	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		18327.00000	19473	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		7093.00000	6413	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		29558.00000	31074	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3297.00000	2916	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		43679.00000	45494	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1323.00000	1142	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60049.00000	62063	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	7.50	Call		453.00000	380	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		77961.00000	80084	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		131.00000	107	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		96872.00000	99044	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		32.00000	25	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		116469.00000	118658	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		157267.00000	159463	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		136614.00000	138808	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.62200	8.59000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		21565.00000	20416	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		20889.00000	21901	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		23275.00000	22071	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		19227.00000	20185	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		26924.00000	25613	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16181.00000	17032	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		18379.00000	17341	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		24492.00000	25614	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		37305.00000	35747	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10090.00000	10692	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		11788.00000	11018	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		35148.00000	36539	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7056.00000	6527	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		48067.00000	49699	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3919.00000	3584	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		62992.00000	64818	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2008.00000	1813	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		79568.00000	81535	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		944.00000	841	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		97426.00000	99484	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		56.00000	48	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		156030.00000	158183	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		158.00000	137	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		135835.00000	137975	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		405.00000	356	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		116256.00000	118368	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		19933.00000	18839	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		22643.00000	23711	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.55300	8.52300		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.50	Call		9226.00000	7983	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		10919.00000	11878	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		11127.00000	9752	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		9144.00000	9971	10.64	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future	8.00	Call		484.00000	339	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		40002.00000	42058	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		2792.00000	2220	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		23151.00000	24780	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		7533.00000	6427	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		12920.00000	14016	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.57900	8.54800		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		23592.00000	22354	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23447.00000	24454	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		25562.00000	24269	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		21802.00000	22753	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		31919.00000	30468	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17422.00000	18216	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		21702.00000	20520	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		25191.00000	26253	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		43824.00000	42149	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		11796.00000	12366	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		13490.00000	12604	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		35431.00000	36789	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		7485.00000	6889	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		48359.00000	50007	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3605.00000	3257	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		63906.00000	65802	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1716.00000	1525	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		81954.00000	84007	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		737.00000	643	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		101435.00000	103585	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		283.00000	242	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		121982.00000	124185	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		29.00000	24	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		165413.00000	167652	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		97.00000	81	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		143352.00000	145580	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		27609.00000	26261	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		20251.00000	21148	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.59300	8.56100		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		34863.00000	33612	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		35651.00000	36686	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		36832.00000	35543	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		34046.00000	35044	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		38847.00000	37521	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32505.00000	33466	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43011.00000	41615	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		29611.00000	30501	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		32943.00000	31730	12.12	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.50	Put		37323.00000	38396	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		54123.00000	52563	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		23383.00000	24111	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		24124.00000	23110	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		46737.00000	48011	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16723.00000	15918	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		58038.00000	59519	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10839.00000	10237	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		71335.00000	73021	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7202.00000	6760	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		87375.00000	89220	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4590.00000	4280	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		104948.00000	106925	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2799.00000	2592	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		123866.00000	125946	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		904.00000	825	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		165021.00000	167228	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1630.00000	1498	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		143945.00000	146100	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.52200	8.49200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		7936.00000	6670	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		7345.00000	8291	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		9945.00000	8511	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		5677.00000	6454	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		12216.00000	10626	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		4291.00000	4912	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		210.00000	132	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		37553.00000	39686	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		1816.00000	1356	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		19926.00000	21676	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		6199.00000	5108	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		9307.00000	10426	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.54400	8.51300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		9787.00000	8673	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10737.00000	11881	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		11639.00000	10397	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8944.00000	9960	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		13684.00000	12316	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		7364.00000	8255	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		20895.00000	19187	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3820.00000	4372	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3404.00000	2880	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		22882.00000	24617	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		824.00000	659	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		39353.00000	41447	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		132.00000	99	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		58248.00000	60474	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		13.00000	9	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		78272.00000	80527	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		98974.00000	101233	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		120278.00000	122537	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		142193.00000	144452	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		35590.00000	33514	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		981.00000	1164	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		8132.00000	7146	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12747.00000	14020	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		15916.00000	14428	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5992.00000	6762	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.55500	8.52300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		22296.00000	21101	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		23959.00000	25071	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		24059.00000	22807	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		22112.00000	23167	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		25901.00000	24592	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		20363.00000	21361	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		31891.00000	30416	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		15699.00000	16531	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		14697.00000	13789	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		34708.00000	36106	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9076.00000	8432	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		47943.00000	49606	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		5218.00000	4796	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		63466.00000	65351	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2777.00000	2523	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		80946.00000	82999	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1361.00000	1220	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		100009.00000	102175	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		611.00000	540	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		120313.00000	122549	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		250.00000	218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		141599.00000	143874	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		43296.00000	41572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		9727.00000	10310	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		93.00000	80	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		163702.00000	165996	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		20614.00000	19477	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		25907.00000	27077	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		27821.00000	26456	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		18713.00000	19655	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>15.00</b>	<b>3,172.00</b>

**Grand Total:** 15.00 3,172.00