



# Daily MTM Report

Daily summary for 12/07/2006

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			8.42500	8.43500			0.00	0.00
R157 On 15/09/2015 Bond			8.54500	8.54000			0.00	0.00
R186 On 21/12/2026 Bond			8.26500	8.20500			0.00	0.00
R194 On 28/02/2008 Bond			8.39000	8.40500			0.00	0.00
R201 On 21/12/2014 Bond			8.56500	8.56000			0.00	0.00
R203 On 15/09/2017 Bond			8.53500	8.53500			0.00	0.00
R204 On 21/12/2018 Bond			8.51500	8.51500			0.00	0.00
R207 On 15/01/2020 Bond			8.48500	8.47900			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
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

## Derivatives

GOVI On 03/08/2006 jGovi			233.13900	233.27700		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		33895.00000	32553	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1125.00000	1163	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			237.58200	237.71600		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		78965.00000	77691	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1805.00000	1871	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.34800	242.47700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		125723.00000	124464	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		953.00000	984	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.81300	8.80300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.85200	8.85500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.69300	8.70700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.34900	8.33300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.94500	8.95200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.80500	8.80400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.82500	8.82800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.70500	8.71100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.53300	7.53300		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.80800	7.81100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1987.00000	1979	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			8.25000	8.22800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3062.00000	3111	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		62.00000	57	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.69500	8.70000		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3125.00000	3113	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		196.00000	197	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.84000	8.80900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3492.00000	3554	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	285	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.00900	8.95400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3906.00000	4015	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		360.00000	336	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.12600	9.12100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4647.00000	4657	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		399.00000	396	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.15700	9.13100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27055.00000	27066	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23054.00000	23002	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.74200	8.72500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		27090.00000	27384	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		64.00000	50	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.91700	8.89800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32026.00000	32293	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1909.00000	1836	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.94900	8.94800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		68079.00000	68107	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			9.02200	9.02100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		70832.00000	70857	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		36.00000	34	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.83100	8.83000		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		104065.00000	104121	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			8.86100	8.86000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		105770.00000	105824	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			7.04800	7.04900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27500	7.27900		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.47300	8.52600		4.40	20.00	944.00
R153 On 03/08/2006 Bond Future	8.55	Call		5817.00000	6793	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		4932.00000	3950	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		10582.00000	11955	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2355.00000	1771	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		4857.00000	5725	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5817.00000	4727	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		38659.00000	36701	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		1561.00000	1935	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11802.00000	10218	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		298.00000	391	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		19914.00000	18049	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		28.00000	39	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		29117.00000	27170	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		48326.00000	46368	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		58093.00000	56136	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		18104.00000	19817	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		783.00000	539	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		4001.00000	4760	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		6809.00000	5611	4.37	0.00	0.00
R153 On 02/11/2006 Bond Future			8.50300	8.51700		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		11422.00000	11615	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12014.00000	11719	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		12384.00000	12588	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		11235.00000	10951	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		16606.00000	16854	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8524.00000	8283	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		7249.00000	7387	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16601.00000	16250	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.00	Call		4122.00000	4210	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22318.00000	21918	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2056.00000	2104	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		29182.00000	28742	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		853.00000	875	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		36997.00000	36531	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		369.00000	379	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		45619.00000	45140	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		144.00000	148	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		54588.00000	54104	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		51.00000	52	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		63779.00000	63293	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		16.00000	16	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		73121.00000	72633	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		22595.00000	22894	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5921.00000	5732	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		29254.00000	29597	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4072.00000	3926	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		10504.00000	10686	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12842.00000	12536	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.54000	8.55600		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		16766.00000	16990	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16962.00000	16663	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20668.00000	20923	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		14355.00000	14087	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15847.00000	16064	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		17678.00000	17372	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25977.00000	26268	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11593.00000	11361	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11665.00000	11842	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21716.00000	21370	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8119.00000	8256	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26465.00000	26080	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5315.00000	5415	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		32032.00000	31610	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3189.00000	3257	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38356.00000	37901	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2031.00000	2076	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		45725.00000	45247	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1241.00000	1270	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53541.00000	53047	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		407.00000	417	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		70160.00000	69647	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		727.00000	744	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61713.00000	61207	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31756.00000	32080	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9374.00000	9175	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		14960.00000	15169	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		18429.00000	18115	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.55200	8.59800		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.55	Call		8873.00000	10277	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		12463.00000	10427	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		17400.00000	19559	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6119.00000	4838	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		7238.00000	8452	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		14582.00000	12355	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		22.00000	29	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		65466.00000	62033	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		1999.00000	2435	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		28333.00000	25329	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		312.00000	396	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		46010.00000	42654	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		85582.00000	82142	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		106116.00000	102676	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		127060.00000	123620	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		31621.00000	34497	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		2073.00000	1508	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		48051.00000	51295	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		585.00000	388	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		5810.00000	6841	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		16923.00000	14514	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.59300	8.58900		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		24563.00000	24306	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		23759.00000	23795	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		30890.00000	30613	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19198.00000	19214	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		20739.00000	20499	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		27264.00000	27317	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		42713.00000	42412	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		13146.00000	13138	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		12750.00000	12558	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		37841.00000	37941	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6988.00000	6851	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		51003.00000	51158	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3325.00000	3239	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		66628.00000	66835	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1578.00000	1528	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		84543.00000	84785	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		678.00000	652	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		103687.00000	103952	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		91.00000	86	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		144363.00000	144650	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		263.00000	250	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		123704.00000	123983	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		55977.00000	55663	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		8871.00000	8849	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		70223.00000	69905	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		5905.00000	5878	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		85102.00000	84784	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		3892.00000	3866	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		18966.00000	18735	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		29176.00000	29237	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		22610.00000	22361	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		25463.00000	25507	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.61600	8.61300		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		33683.00000	33491	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		34610.00000	34631	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		35456.00000	35260	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		32823.00000	32841	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		39157.00000	38955	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29445.00000	29457	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		30296.00000	30111	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		38381.00000	38410	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		51296.00000	51077	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		24114.00000	24109	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		21761.00000	21601	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		47977.00000	48031	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14733.00000	14602	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		59421.00000	59503	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9245.00000	9144	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		72753.00000	72866	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5993.00000	5916	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		88676.00000	88813	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3718.00000	3663	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		105942.00000	106100	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2204.00000	2165	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		124338.00000	124513	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		63350.00000	63121	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		19018.00000	19003	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		76114.00000	75878	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		14945.00000	14923	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		89463.00000	89224	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		11765.00000	11739	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		31963.00000	31774	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		36462.00000	36487	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.27000	8.21000		13.00	0.00	61.00
R186 On 03/08/2006 Bond Future	8.20	Call		15416.00000	11908	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		16566.00000	19925	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		18487.00000	14579	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		13902.00000	16861	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		21783.00000	17492	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		11505.00000	14080	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		37541.00000	31974	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		4892.00000	6193	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		6275.00000	4371	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		30785.00000	35749	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		1286.00000	751	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		55968.00000	62301	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		129.00000	59	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		86108.00000	92906	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		5.00000	2	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		118455.00000	125319	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		152147.00000	159015	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		187126.00000	193993	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		61139.00000	54700	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1415.00000	1843	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		86194.00000	79437	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		342.00000	452	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		111144.00000	104300	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		71.00000	94	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.28400	8.22200		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		35228.00000	31632	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		37741.00000	41186	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		38279.00000	34506	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		35092.00000	38360	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		41387.00000	37441	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		32539.00000	35634	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		54897.00000	50301	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		23810.00000	26255	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		24292.00000	21435	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		50022.00000	54205	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		13869.00000	11923	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		69576.00000	74671	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		6875.00000	5722	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		93669.00000	99556	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2834.00000	2266	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		121871.00000	128343	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		1162.00000	899	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		153648.00000	160425	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		418.00000	312	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		187615.00000	194549	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		73913.00000	68635	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		15902.00000	17665	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		94484.00000	88678	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10483.00000	11718	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		131.00000	94	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		223355.00000	230358	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.28700	8.22500		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		53144.00000	49489	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		55982.00000	59321	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		56205.00000	52433	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		53377.00000	56599	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		59329.00000	55442	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		50876.00000	53983	14.96	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		72475.00000	68151	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		41915.00000	44585	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		41668.00000	38502	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		67575.00000	71404	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		29280.00000	26751	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		84968.00000	89434	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		19246.00000	17347	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		105807.00000	110903	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11625.00000	10309	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		130197.00000	135875	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		7227.00000	6329	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		158998.00000	165095	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		4260.00000	3682	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		190471.00000	196887	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2373.00000	2023	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		224319.00000	230962	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		90171.00000	85364	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		32841.00000	35027	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		108853.00000	103632	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25674.00000	27447	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.42700	8.44700		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.45	Call		2138.00000	2242	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2094.00000	1906	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		2543.00000	2663	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1770.00000	1598	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		5051.00000	5252	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		644.00000	553	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		917.00000	964	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3796.00000	3552	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		213.00000	222	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6761.00000	6479	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		28.00000	28	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		10264.00000	9973	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		2.00000	2	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		13943.00000	13651	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		17665.00000	17374	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		21407.00000	21116	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		25168.00000	24876	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		8218.00000	8472	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		195.00000	157	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		2976.00000	3112	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		1475.00000	1320	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.57500	8.60100		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		4302.00000	4446	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4314.00000	4138	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3679.00000	3809	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4926.00000	4735	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2285.00000	2378	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6628.00000	6401	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1302.00000	1363	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8755.00000	8495	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		656.00000	692	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11232.00000	10947	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		284.00000	301	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		13996.00000	13693	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		127.00000	135	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		16989.00000	16676	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		51.00000	55	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20077.00000	19760	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		19.00000	20	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23222.00000	22902	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		32817.00000	32497	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		29600.00000	29279	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		6.00000	7	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		26400.00000	26080	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3984.00000	4120	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4613.00000	4429	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.70000	8.73700		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5624.00000	5800	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5493.00000	5298	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4268.00000	4417	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6650.00000	6428	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3134.00000	3256	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8037.00000	7788	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2171.00000	2266	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9604.00000	9328	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1436.00000	1506	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11410.00000	11109	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		888.00000	938	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13412.00000	13090	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		577.00000	611	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15659.00000	15322	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		361.00000	384	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18013.00000	17664	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		218.00000	233	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20448.00000	20091	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		38.00000	41	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28061.00000	27693	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		71.00000	76	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25486.00000	25120	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		127.00000	136	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22945.00000	22582	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		5338.00000	5509	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5709.00000	5509	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		5059.00000	5225	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5933.00000	5727	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.57600	8.57200		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.55	Call		7770.00000	7472	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		9075.00000	9015	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		9310.00000	8998	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		7652.00000	7577	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		14840.00000	14508	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		4358.00000	4263	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		6391.00000	6111	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		10671.00000	10629	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		26396.00000	26087	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1427.00000	1356	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1865.00000	1712	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		21189.00000	21274	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		315.00000	271	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		34972.00000	35164	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		26.00000	20	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		50308.00000	50540	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		66211.00000	66447	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		39571.00000	39300	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		386.00000	352	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		5177.00000	4919	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		12443.00000	12423	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.61100	8.60800		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		18957.00000	18785	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		19420.00000	19422	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		20543.00000	20366	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18115.00000	18112	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		23898.00000	23714	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15720.00000	15709	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		15979.00000	15817	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22256.00000	22268	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		33123.00000	32925	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		10753.00000	10729	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		9800.00000	9670	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		30803.00000	30846	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		5369.00000	5275	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		41372.00000	41451	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2551.00000	2492	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53833.00000	53948	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1212.00000	1177	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68062.00000	68200	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		522.00000	504	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		83231.00000	83386	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		203.00000	194	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		99070.00000	99235	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		71.00000	67	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		115401.00000	115571	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		43549.00000	43346	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		7245.00000	7216	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		17435.00000	17268	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20800.00000	20806	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future			8.63100	8.62800		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		29182.00000	29024	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		27939.00000	27950	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		41107.00000	40932	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20347.00000	20342	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		32405.00000	32242	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25536.00000	25542	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		24639.00000	24491	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		31911.00000	31933	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		17918.00000	17788	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		39589.00000	39629	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12318.00000	12210	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		48650.00000	48712	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7940.00000	7856	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		59200.00000	59286	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5272.00000	5207	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		71733.00000	71837	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3366.00000	3318	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		85306.00000	85427	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2063.00000	2029	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		99766.00000	99901	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1212.00000	1189	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		114967.00000	115113	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		50532.00000	50348	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		16128.00000	16114	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		26113.00000	25961	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30536.00000	30554	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		27627.00000	27472	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29213.00000	29227	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.54400	8.54500		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.55	Call		7409.00000	7285	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		7059.00000	6866	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		9297.00000	9183	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		5466.00000	5282	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		16390.00000	16330	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2213.00000	2083	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		5779.00000	5653	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		8928.00000	8732	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		31391.00000	31425	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		295.00000	259	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		1160.00000	1086	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		22053.00000	21910	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		115.00000	100	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		39183.00000	39098	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		5.00000	4	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		57689.00000	57618	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		76753.00000	76684	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		96288.00000	96219	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		116302.00000	116232	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.57200	8.57400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		14949.00000	14948	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		16600.00000	16461	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		16642.00000	16645	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		14857.00000	14723	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		18445.00000	18453	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		13242.00000	13113	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		22374.00000	22395	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10381.00000	10264	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13368.00000	13362	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		18470.00000	18327	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		7112.00000	7093	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		29715.00000	29558	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3317.00000	3297	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		43836.00000	43679	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1338.00000	1323	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60201.00000	60049	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		461.00000	453	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		78106.00000	77961	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		134.00000	131	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		97013.00000	96872	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		33.00000	32	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		116607.00000	116469	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		157405.00000	157267	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		136752.00000	136614	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.59000	8.59200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		21547.00000	21565	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		21006.00000	20889	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		23253.00000	23275	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		19341.00000	19227	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		26894.00000	26924	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16287.00000	16181	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		18368.00000	18379	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		24616.00000	24492	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		37255.00000	37305	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10174.00000	10090	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		11789.00000	11788	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		35285.00000	35148	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7065.00000	7056	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		48210.00000	48067	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3929.00000	3919	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		63137.00000	62992	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2016.00000	2008	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		79712.00000	79568	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		950.00000	944	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		97567.00000	97426	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		57.00000	56	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		156166.00000	156030	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		160.00000	158	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		135972.00000	135835	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		409.00000	405	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		116395.00000	116256	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		19919.00000	19933	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		22764.00000	22643	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.52300	8.52400		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.50	Call		9416.00000	9226	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		11182.00000	10919	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		11314.00000	11127	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		9405.00000	9144	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		536.00000	484	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		40127.00000	40002	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		2934.00000	2792	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		23365.00000	23151	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		7721.00000	7533	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		13182.00000	12920	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.54800	8.54900		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		23659.00000	23592	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23587.00000	23447	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		25628.00000	25562	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		21940.00000	21802	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		31977.00000	31919	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17554.00000	17422	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		21769.00000	21702	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		25331.00000	25191	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		43868.00000	43824	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		11912.00000	11796	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		13557.00000	13490	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		35571.00000	35431	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		7542.00000	7485	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		48489.00000	48359	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3646.00000	3605	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		64020.00000	63906	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1744.00000	1716	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		82054.00000	81954	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		752.00000	737	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		101523.00000	101435	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		291.00000	283	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		122062.00000	121982	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		31.00000	29	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		165487.00000	165413	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		101.00000	97	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		143428.00000	143352	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		27672.00000	27609	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		20387.00000	20251	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.56100	8.56300		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		34876.00000	34863	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		35807.00000	35651	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		36842.00000	36832	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		34199.00000	34046	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		38856.00000	38847	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32657.00000	32505	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43016.00000	43011	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		29759.00000	29611	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		32958.00000	32943	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		37480.00000	37323	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		54115.00000	54123	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		23519.00000	23383	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		24145.00000	24124	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		46902.00000	46737	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16749.00000	16723	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		58207.00000	58038	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10864.00000	10839	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		71504.00000	71335	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7226.00000	7202	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		87542.00000	87375	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4611.00000	4590	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		105112.00000	104948	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2816.00000	2799	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		124026.00000	123866	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		913.00000	904	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		165173.00000	165021	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1643.00000	1630	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		144101.00000	143945	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.49200	8.48700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		8299.00000	7936	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		7340.00000	7345	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		10331.00000	9945	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		5694.00000	5677	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		12619.00000	12216	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		4325.00000	4291	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		251.00000	210	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		37225.00000	37553	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		1998.00000	1816	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		19738.00000	19926	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		6533.00000	6199	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		9271.00000	9307	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.51300	8.50800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		10013.00000	9787	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10597.00000	10737	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		11884.00000	11639	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8824.00000	8944	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		13949.00000	13684	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		7264.00000	7364	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		21206.00000	20895	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3766.00000	3820	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3524.00000	3404	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		22637.00000	22882	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		867.00000	824	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		39031.00000	39353	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		142.00000	132	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		57893.00000	58248	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		15.00000	13	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		77908.00000	78272	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		98609.00000	98974	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		119913.00000	120278	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		141828.00000	142193	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		35942.00000	35590	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		968.00000	981	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		8337.00000	8132	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12586.00000	12747	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		16198.00000	15916	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5909.00000	5992	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.52300	8.51800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		22534.00000	22296	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		23836.00000	23959	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		24305.00000	24059	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		21997.00000	22112	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		26156.00000	25901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		20258.00000	20363	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		32170.00000	31891	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		15617.00000	15699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		14888.00000	14697	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		34538.00000	34708	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9219.00000	9076	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		47725.00000	47943	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		5317.00000	5218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		63204.00000	63466	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2840.00000	2777	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		80648.00000	80946	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1398.00000	1361	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		99684.00000	100009	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		630.00000	611	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		119971.00000	120313	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		259.00000	250	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		141248.00000	141599	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		43607.00000	43296	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		9677.00000	9727	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		97.00000	93	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		163345.00000	163702	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		20843.00000	20614	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		25775.00000	25907	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		28085.00000	27821	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		18616.00000	18713	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>20.00</b>	<b>3,172.00</b>

**Grand Total:** 20.00      3,172.00