



Daily MTM Report

Daily summary for 19/07/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.57000	8.56500			0.00	0.00
R157 On 15/09/2015 Bond			8.71500	8.68500			0.00	0.00
R186 On 21/12/2026 Bond			8.47500	8.43500			0.00	0.00
R194 On 28/02/2008 Bond			8.53000	8.53500			0.00	0.00
R201 On 21/12/2014 Bond			8.73000	8.70500			0.00	0.00
R203 On 15/09/2017 Bond			8.69000	8.66000			0.00	0.00
R204 On 21/12/2018 Bond			8.67500	8.64500			0.00	0.00
R207 On 15/01/2020 Bond			8.65300	8.62200			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 03/08/2006 jGovi			231.36200	231.61500		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		18767.00000	16623	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2617.00000	3003	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			235.84800	236.08300		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		63888.00000	61775	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		3058.00000	3295	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.75300	240.94900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		110974.00000	109097	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1484.00000	1567	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.92600	8.93200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.98700	8.96400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.87500	8.80200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.43900	8.45500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.08100	9.06800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.94000	8.91800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.97500	8.94100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.96800	8.92400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.64600	7.61700		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.77300	7.81700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1999.00000	1892	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1.00000	1	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.40900	8.42900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3519.00000	3471	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		30.00000	31	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.75800	8.77600		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3275.00000	3235	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		162.00000	166	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.11000	9.12500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4143.00000	4110	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		182.00000	185	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.12000	9.13100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4258.00000	4234	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		282.00000	285	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.26400	9.31000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5056.00000	4952	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		315.00000	331	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.26600	9.29200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27103.00000	27053	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22713.00000	22718	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.86400	8.88400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		29899.00000	29539	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		6.00000	4	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.06000	9.07800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34679.00000	34369	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1339.00000	1351	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.08700	9.08200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		73197.00000	73412	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			9.16900	9.16000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		76077.00000	76440	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		13.00000	12	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.96900	8.95000		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		111362.00000	112546	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			9.00500	8.98500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		113331.00000	114558	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			7.11400	7.04300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.28100	7.27500		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.49000	0.00000		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.38900	0.00000		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.63300	0.00000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.84200	0.00000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			7.71400	0.00000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			7.92200	0.00000		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.52300	8.62100		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.55	Call		3281.00000	4847	4.44	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	8.55	Put		5894.00000	3852	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		2557.00000	3888	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7015.00000	4737	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		1949.00000	3055	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		8256.00000	5753	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		7343.00000	9813	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2615.00000	1476	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		42156.00000	38547	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		508.00000	910	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14247.00000	11040	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		45.00000	97	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		23159.00000	19602	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		1.00000	3	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		32588.00000	28981	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		51824.00000	48215	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		61591.00000	57983	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		14546.00000	17762	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		723.00000	331	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.64400	8.64500		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		9837.00000	9800	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13137.00000	13065	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		13644.00000	13609	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		10011.00000	9941	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		8986.00000	8949	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		14028.00000	13956	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5398.00000	5364	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		19199.00000	19130	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.00	Call		2859.00000	2832	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		25504.00000	25442	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1304.00000	1285	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		32879.00000	32826	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		482.00000	472	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		41074.00000	41030	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		189.00000	184	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		49888.00000	49848	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		67.00000	64	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		58960.00000	58923	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		21.00000	20	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		68199.00000	68163	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		6.00000	5	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		77560.00000	77525	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		19200.00000	19170	4.85	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	9.00	Put		6975.00000	6911	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		25526.00000	25505	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4792.00000	4737	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		8182.00000	8145	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14969.00000	14897	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.66700	8.67500		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18248.00000	18343	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15813.00000	15648	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14589.00000	14669	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		18663.00000	18483	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13735.00000	13811	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		19444.00000	19260	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23286.00000	23400	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		12780.00000	12634	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9889.00000	9948	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		23818.00000	23617	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6699.00000	6741	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		28923.00000	28705	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4244.00000	4272	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		34840.00000	34608	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2446.00000	2463	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41491.00000	41247	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1511.00000	1520	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		49083.00000	48832	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		893.00000	898	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		57072.00000	56817	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		273.00000	274	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		73904.00000	73644	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		505.00000	508	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		65369.00000	65112	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		28835.00000	28966	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		10331.00000	10202	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12913.00000	12986	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		20260.00000	20073	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.65100	8.71500		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		10363.00000	12891	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7777.00000	5559	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		3978.00000	5280	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		16263.00000	12819	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		2958.00000	3995	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		18997.00000	15287	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		0.00000	1	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		74140.00000	69393	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		436.00000	643	7.41	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	8.25	Put		35466.00000	30926	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		26.00000	41	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		54419.00000	49688	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		94276.00000	89529	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		114811.00000	110065	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		135755.00000	131009	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		23186.00000	27031	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		2332.00000	1431	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		39292.00000	43786	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		521.00000	268	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		2143.00000	2945	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		21951.00000	18006	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future			8.76100	8.73400		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		24323.00000	23217	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		23168.00000	24011	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		18768.00000	17811	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		28501.00000	29493	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		15492.00000	14638	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		32553.00000	33649	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	9.00	Call		35026.00000	33697	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		15996.00000	16616	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		8912.00000	8315	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		44540.00000	45892	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4492.00000	4124	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		59043.00000	60625	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1924.00000	1732	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		75764.00000	77521	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		832.00000	736	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		94333.00000	96187	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		323.00000	280	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		113867.00000	115774	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		34.00000	29	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		154843.00000	156786	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		112.00000	95	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		134089.00000	136021	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		47407.00000	45897	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		10837.00000	11276	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		61000.00000	59351	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		7218.00000	7518	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		75419.00000	73669	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4745.00000	4945	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		13998.00000	13196	8.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.45	Put		34744.00000	35891	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		17086.00000	16180	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		30476.00000	31520	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.77900	8.75300		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		33265.00000	32252	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		33477.00000	34295	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		29893.00000	28942	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		37184.00000	38064	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		28287.00000	27368	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		39137.00000	40049	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		25238.00000	24381	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		43246.00000	44221	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		44633.00000	43472	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		27375.00000	28045	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		17617.00000	16929	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		53757.00000	54900	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11523.00000	11002	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		66134.00000	67445	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6932.00000	6567	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		80363.00000	81830	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4344.00000	4091	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		96952.00000	98529	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2599.00000	2432	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		114746.00000	116410	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1482.00000	1377	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		133539.00000	135265	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		56039.00000	54751	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		21631.00000	22174	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		68260.00000	66864	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		17015.00000	17450	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		81167.00000	79681	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		13391.00000	13738	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		26735.00000	25847	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		41158.00000	42101	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.48000	8.44000		13.00	0.00	61.00
R186 On 03/08/2006 Bond Future	8.50	Call		17003.00000	14104	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		10359.00000	11896	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		5228.00000	3842	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		26648.00000	29698	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		6897.00000	5217	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		22623.00000	25379	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		3828.00000	2721	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		30984.00000	34312	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		802.00000	482	12.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.00	Put		51318.00000	55433	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		51.00000	23	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		80739.00000	85146	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		111985.00000	116420	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		144455.00000	148891	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		178152.00000	182588	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		213131.00000	217566	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		36685.00000	32732	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2966.00000	3448	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		60478.00000	56137	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		631.00000	725	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		85171.00000	80747	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		104.00000	115	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.49500	8.45500		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		38300.00000	35815	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		33351.00000	35266	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		27303.00000	25266	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		44594.00000	46957	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		22493.00000	20688	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		51144.00000	53740	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		24862.00000	22940	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		47812.00000	50291	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		14359.00000	13018	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		66226.00000	69286	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		7300.00000	6478	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		89145.00000	92724	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		3130.00000	2705	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		116062.00000	120037	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1076.00000	899	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		146250.00000	150474	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		378.00000	308	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		179002.00000	183332	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		115.00000	91	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		213450.00000	217826	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		54639.00000	51654	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		22766.00000	24181	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		73124.00000	69732	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		15261.00000	16270	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		30.00000	23	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		249392.00000	253785	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.49600	8.45800		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		56653.00000	54315	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		52062.00000	53879	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		45179.00000	43119	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		62695.00000	64790	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		39883.00000	37969	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		68690.00000	70931	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		42495.00000	40508	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		65637.00000	67804	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		30266.00000	28653	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		82143.00000	84684	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		20274.00000	19037	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		101932.00000	104849	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		12583.00000	11700	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		125113.00000	128385	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7090.00000	6515	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		151631.00000	155211	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4175.00000	3802	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		181916.00000	185697	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2322.00000	2094	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		214503.00000	218429	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1216.00000	1085	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		249130.00000	253154	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		72487.00000	69832	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		41126.00000	42625	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		89577.00000	86646	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		32367.00000	33591	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.56100	8.57200		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.55	Call		1629.00000	1650	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		1950.00000	1810	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		1015.00000	1019	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		2792.00000	2636	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		1303.00000	1314	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2352.00000	2203	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		3390.00000	3458	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		804.00000	712	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		291.00000	284	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4992.00000	4824	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		32.00000	29	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		8402.00000	8239	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		1.00000	1	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		12059.00000	11898	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		15763.00000	15603	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	1.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	7.25	Put		19487.00000	19327	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		23229.00000	23068	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		26989.00000	26829	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		6405.00000	6528	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		203.00000	166	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.70400	8.72700		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		3435.00000	3542	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5000.00000	4824	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2887.00000	2982	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5687.00000	5499	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1694.00000	1759	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7591.00000	7372	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		902.00000	941	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9908.00000	9664	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		418.00000	439	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12547.00000	12284	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		163.00000	172	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15428.00000	15154	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		67.00000	70	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18481.00000	18202	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		25.00000	26	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21603.00000	21321	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		8.00000	9	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24764.00000	24481	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		34370.00000	34087	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		31152.00000	30868	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		27949.00000	27666	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		3154.00000	3255	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5336.00000	5154	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.78600	8.83300		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5054.00000	5269	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5886.00000	5630	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4783.00000	4991	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6117.00000	5854	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3776.00000	3956	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7120.00000	6829	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2723.00000	2868	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8588.00000	8262	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1844.00000	1955	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10240.00000	9880	1.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	7.75	Call		1189.00000	1269	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12125.00000	11735	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		714.00000	768	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14200.00000	13783	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		452.00000	489	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16497.00000	16063	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		276.00000	300	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18890.00000	18443	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		162.00000	177	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21354.00000	20898	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		26.00000	29	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29011.00000	28543	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		50.00000	55	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26427.00000	25961	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		92.00000	101	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23872.00000	23410	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4520.00000	4721	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6356.00000	6085	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.73900	8.71600		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		8184.00000	7240	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6193.00000	6596	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		4129.00000	3474	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		10962.00000	11654	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		3150.00000	2596	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		12946.00000	13740	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		2346.00000	1889	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15117.00000	16008	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		18327.00000	17075	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1849.00000	1945	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		353.00000	244	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		28168.00000	29407	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		22.00000	12	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		43169.00000	44507	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		58774.00000	60121	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		74700.00000	76048	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		31101.00000	29758	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		407.00000	412	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		1703.00000	1338	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		17460.00000	18443	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.77400	8.75200		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		18796.00000	18074	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		18910.00000	19448	8.45	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.65	Call		15842.00000	15185	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		21707.00000	22309	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		14465.00000	13841	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		23221.00000	23856	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		11919.00000	11362	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		26489.00000	27191	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		27128.00000	26262	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		13050.00000	13444	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		6843.00000	6453	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		36139.00000	37008	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		3451.00000	3210	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		47746.00000	48764	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1477.00000	1351	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		61052.00000	62185	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		640.00000	577	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		75782.00000	76978	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		249.00000	221	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		91251.00000	92482	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		87.00000	75	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		107246.00000	108494	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		27.00000	23	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		123649.00000	124905	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		36845.00000	35860	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		8834.00000	9109	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		13157.00000	12566	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		24815.00000	25483	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future			8.78900	8.76800		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		27733.00000	27068	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		28741.00000	29252	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		24763.00000	24138	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		31398.00000	31947	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		35849.00000	35094	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		22967.00000	23387	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		20620.00000	20055	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		35771.00000	36381	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		14600.00000	14141	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		44149.00000	44865	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		9718.00000	9364	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		53928.00000	54749	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6027.00000	5773	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		65165.00000	66086	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3880.00000	3699	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		78219.00000	79212	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2396.00000	2272	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		92214.00000	93265	8.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.00	Call		1417.00000	1336	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		106997.00000	108092	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		801.00000	751	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		122434.00000	123559	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		44766.00000	43931	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		18240.00000	18580	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		21958.00000	21373	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		34260.00000	34850	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		23340.00000	22734	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		32803.00000	33372	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.69700	8.66800		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.60	Call		3934.00000	3053	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		8643.00000	9761	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		9204.00000	7772	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3566.00000	4133	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		2779.00000	2082	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		10970.00000	12272	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		1895.00000	1366	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		13583.00000	15053	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		22971.00000	21046	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		414.00000	488	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		154.00000	86	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		29587.00000	31518	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		4.00000	2	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		47612.00000	49608	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		66224.00000	68222	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		85293.00000	87292	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		104828.00000	106827	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		124841.00000	126840	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.72600	8.69800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		13574.00000	12623	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		16841.00000	17789	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		16926.00000	15839	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		13403.00000	14216	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		10676.00000	9862	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		20797.00000	21882	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		12068.00000	11186	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		18754.00000	19771	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		9397.00000	8649	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		22969.00000	24121	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	8.25	Call		4574.00000	4129	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		35647.00000	37101	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1921.00000	1696	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		50911.00000	52584	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		687.00000	591	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		68020.00000	69824	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		206.00000	173	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		86322.00000	88188	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		52.00000	42	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		105401.00000	107290	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		11.00000	8	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		125055.00000	126952	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		165874.00000	167773	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		145217.00000	147116	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.73800	8.71200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		22015.00000	21054	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		19477.00000	20253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		17277.00000	16450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		24807.00000	25716	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18777.00000	17906	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		22936.00000	23801	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14512.00000	13774	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		28831.00000	29830	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		31439.00000	30265	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		12429.00000	12992	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		8945.00000	8418	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		40510.00000	41721	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5121.00000	4774	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		54337.00000	55727	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2707.00000	2497	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		69986.00000	71513	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1313.00000	1198	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		87079.00000	88701	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		582.00000	524	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		105270.00000	106949	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		28.00000	24	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		164208.00000	165941	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		85.00000	75	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		143968.00000	145695	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		234.00000	208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		124291.00000	126001	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15855.00000	15073	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		26771.00000	27726	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future			8.68200	8.65300		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.55	Call		5338.00000	4359	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		12849.00000	13970	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		4077.00000	3252	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		15263.00000	16538	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		52.00000	28	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		49062.00000	51138	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		706.00000	481	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		30557.00000	32433	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		3039.00000	2363	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		17919.00000	19343	10.48	0.00	0.00
R204 On 02/11/2006 Bond Future			8.70700	8.67800		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		22011.00000	20887	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		24017.00000	24965	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		18465.00000	17449	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		27684.00000	28740	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		20197.00000	19126	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		25800.00000	26802	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		25877.00000	24650	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		20744.00000	21589	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		16818.00000	15857	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		29671.00000	30781	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		36815.00000	35358	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		14151.00000	14765	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		9870.00000	9186	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		41175.00000	42562	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		5092.00000	4662	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		55329.00000	56971	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2239.00000	2009	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		71903.00000	73745	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		982.00000	865	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		90583.00000	92538	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		385.00000	333	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		110446.00000	112466	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		134.00000	113	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		131196.00000	133247	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		11.00000	9	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		174758.00000	176828	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		41.00000	34	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		152660.00000	154724	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.71500	8.68800		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		33567.00000	32523	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		36257.00000	37119	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		29883.00000	28904	12.20	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	8.55	Put		39703.00000	40630	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		31700.00000	30688	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		37946.00000	38840	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		37444.00000	36338	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		33076.00000	33876	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		28118.00000	27172	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		41530.00000	42490	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		47900.00000	46651	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		26194.00000	26849	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20107.00000	19333	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		51754.00000	52885	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13546.00000	12946	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		63894.00000	65199	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8483.00000	8048	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		78012.00000	79483	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5481.00000	5170	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		94686.00000	96281	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3389.00000	3177	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		112780.00000	114473	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2001.00000	1863	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		132100.00000	133868	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		602.00000	552	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		173751.00000	175607	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1125.00000	1041	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		152472.00000	154293	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.65800	8.62900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		5449.00000	4355	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		7561.00000	8572	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		2820.00000	2111	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		12266.00000	13662	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		3985.00000	3087	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		9753.00000	10961	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		10.00000	4	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		47390.00000	49488	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		288.00000	172	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		28434.00000	30423	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		1928.00000	1389	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		15072.00000	16638	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.67900	8.65000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		9867.00000	8804	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		9867.00000	10885	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5422.00000	4713	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		16296.00000	17669	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		6708.00000	5885	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	8.55	Put		13937.00000	15196	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		8188.00000	7246	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		11793.00000	12932	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		13814.00000	12514	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6664.00000	7445	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1498.00000	1237	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		30901.00000	32722	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		274.00000	213	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		48727.00000	50748	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		32.00000	23	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		68072.00000	70145	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		88185.00000	90266	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		108898.00000	110979	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		130203.00000	132285	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		152118.00000	154199	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		26672.00000	24900	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1987.00000	2297	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4321.00000	3721	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		18860.00000	20341	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.68500	8.65800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		22235.00000	21216	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		22805.00000	23704	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		17434.00000	16560	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		28774.00000	29819	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18953.00000	18031	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		26684.00000	27680	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		20554.00000	19583	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		24694.00000	25642	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25837.00000	24722	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		19323.00000	20126	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11037.00000	10397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		40726.00000	42005	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6513.00000	6079	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		55058.00000	56543	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3561.00000	3290	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		71486.00000	73134	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1793.00000	1639	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		89640.00000	91404	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		827.00000	747	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		109153.00000	110991	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		348.00000	310	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	7.00	Put		129728.00000	131609	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		133.00000	117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		151160.00000	153063	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		36170.00000	34830	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12279.00000	12858	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		46.00000	40	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		173332.00000	175245	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		15995.00000	15169	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		30965.00000	32058	8.55	0.00	0.00
Total for Derivatives:							0.00	3,172.00

Grand Total: 0.00 3,172.00