



Daily MTM Report

Daily summary for 21/07/2006

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			8.32000	8.29000			0.00	0.00
R157 On 15/09/2015 Bond			8.49000	8.45500			0.00	0.00
R186 On 21/12/2026 Bond			8.26000	8.23000			0.00	0.00
R194 On 28/02/2008 Bond			8.27000	8.24000			0.00	0.00
R201 On 21/12/2014 Bond			8.50000	8.46500			0.00	0.00
R203 On 15/09/2017 Bond			8.47000	8.43000			0.00	0.00
R204 On 21/12/2018 Bond			8.45500	8.42000			0.00	0.00
R207 On 15/01/2020 Bond			8.43400	8.40100			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 03/08/2006 jGovi			233.83400	234.30400		4.31	0.00	576.00
GOVI On 03/08/2006 jGovi	230.00	Call		43137.00000	38487	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		97.00000	147	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			238.35400	238.60400		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		87058.00000	84654	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1018.00000	1114	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			243.22700	243.60200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		136569.00000	132894	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		549.00000	624	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.68600	8.66000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.75300	8.72000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.59900	8.54800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.24000	8.22200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.83800	8.80600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.70800	8.67300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.72500	8.68600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.70900	8.66800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.65800	7.65800		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.75200	7.77100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1887.00000	1840	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1.00000	0	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.23600	8.23400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3065.00000	3069	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		51.00000	49	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.49000	8.48200		0.36	315.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		2665.00000	2679	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		268.00000	262	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.78400	8.73900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3339.00000	3428	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			315.00000	295	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.80400		8.72900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			3453.00000	3596	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			454.00000	415	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.91400		8.88300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			4131.00000	4194	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			504.00000	486	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.93100		8.87900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			26544.00000	26588	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			23160.00000	23074	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.59900		8.56900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call			24218.00000	24755	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put			19.00000	11	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.75900		8.72300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call			29086.00000	29606	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put			2125.00000	1995	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.82400		8.79500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call			62170.00000	63293	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put			0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.89100		8.86100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call			64706.00000	65848	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put			53.00000	44	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.73200		8.69700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call			95895.00000	98086	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			8.76100		8.72400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call			97458.00000	99760	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			7.04000		7.04200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27200		7.28100		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.47600		7.49200		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.38100		7.39100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.62500		7.63300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.83300		7.83900		0.00	0.00	0.00
JROD On 31/01/2007 jRod			7.70700		7.70900		0.00	0.00	0.00
JROD On 28/02/2007 jRod			7.91100		7.91300		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.34700		8.30400		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.25	Call			3095.00000	2332	4.23	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.25	Put		5108.00000	5944	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		8771.00000	7468	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1503.00000	1800	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		10237.00000	8863	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		1125.00000	1349	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		7400.00000	6183	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		1981.00000	2363	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		16759.00000	15218	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		304.00000	363	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		30431.00000	32029	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.00	Call		572.00000	348	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		11960.00000	13336	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		41.00000	18	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		20901.00000	22478	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		40098.00000	41697	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		49865.00000	51465	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		25591.00000	23998	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		43.00000	49	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.37000	8.33600		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		9444.00000	8854	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		12467.00000	13069	4.33	0.00	102.00
R153 On 02/11/2006 Bond Future	8.55	Call		15485.00000	14716	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8007.00000	8430	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		20274.00000	19406	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5863.00000	6187	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		14374.00000	13633	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		8638.00000	9089	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		5594.00000	5167	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		17461.00000	18226	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2919.00000	2645	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		23716.00000	24635	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		1276.00000	1128	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		31090.00000	32135	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		565.00000	489	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		39485.00000	40602	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		224.00000	190	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		48339.00000	49497	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		79.00000	66	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		57479.00000	58658	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		25.00000	20	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		66801.00000	67988	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		26894.00000	25927	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		3892.00000	4116	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		34071.00000	33030	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2560.00000	2711	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		13306.00000	12594	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		9315.00000	9795	4.47	0.00	0.00
R153 On 01/02/2007 Bond Future			8.38200	8.34600		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		14350.00000	13755	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		17516.00000	18104	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		24402.00000	23622	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11203.00000	11607	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		20096.00000	19385	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		13407.00000	13880	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		19073.00000	18380	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14019.00000	14510	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		30175.00000	29321	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		8905.00000	9235	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		10252.00000	9762	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		21713.00000	22407	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		6913.00000	6531	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		26745.00000	27547	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		4299.00000	4022	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		32580.00000	33487	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2790.00000	2591	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		39598.00000	40584	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1737.00000	1601	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		47151.00000	48199	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		590.00000	534	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		63457.00000	64586	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1035.00000	946	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		55136.00000	56231	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		36365.00000	35447	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7097.00000	7364	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		18080.00000	17406	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		14664.00000	15173	4.67	0.00	0.00
R157 On 03/08/2006 Bond Future			8.49300	8.45500		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.45	Call		7989.00000	6356	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		8367.00000	9598	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		23675.00000	21080	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1659.00000	1929	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		12338.00000	10293	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		5193.00000	6012	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		10034.00000	8186	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		6643.00000	7659	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		9.00000	3	6.84	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.75	Put		54718.00000	57577	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		2485.00000	1729	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		18085.00000	20193	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		273.00000	146	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		35236.00000	37974	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		74846.00000	77710	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		95381.00000	98246	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		116325.00000	119190	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		40563.00000	37735	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		279.00000	316	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		58235.00000	55373	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		34.00000	36	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.52500	8.48700		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		23445.00000	21923	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		22489.00000	23761	8.09	0.00	122.00
R157 On 02/11/2006 Bond Future	8.75	Call		34491.00000	32632	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		15317.00000	16253	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		27628.00000	25965	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		19343.00000	20474	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		47163.00000	45028	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10115.00000	10774	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		14588.00000	13442	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		32198.00000	33845	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		8086.00000	7313	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		44619.00000	46641	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3880.00000	3429	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		59702.00000	62045	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1829.00000	1584	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		77313.00000	79862	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		775.00000	657	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		96302.00000	98977	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		99.00000	80	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		136889.00000	139664	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		294.00000	243	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		116253.00000	118996	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		61164.00000	58818	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6576.00000	7024	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		76013.00000	73516	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		4213.00000	4510	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		91364.00000	88761	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2672.00000	2864	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		21493.00000	20044	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		24221.00000	25566	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		25495.00000	23902	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		20867.00000	22068	8.15	0.00	0.00
R157 On 01/02/2007 Bond Future			8.53800	8.49900		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		33565.00000	32063	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		33493.00000	34790	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		43118.00000	41382	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		25249.00000	26312	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		39138.00000	37495	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		28348.00000	29503	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		37227.00000	35630	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		29996.00000	31198	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		55835.00000	53900	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		20496.00000	21360	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		24361.00000	23112	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		42420.00000	43969	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16685.00000	15700	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		53216.00000	55029	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10607.00000	9881	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		65958.00000	68030	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6910.00000	6386	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		81437.00000	83712	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		4304.00000	3944	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		98370.00000	100809	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2557.00000	2322	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		116534.00000	119097	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		68447.00000	66340	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		15958.00000	16650	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		81705.00000	79456	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12379.00000	12928	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		95481.00000	93116	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9625.00000	10059	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		35369.00000	33820	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		31711.00000	32960	8.48	0.00	0.00
R186 On 03/08/2006 Bond Future			8.26300	8.23300		13.00	2.00	60.00
R186 On 03/08/2006 Bond Future	8.25	Call		13537.00000	11340	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		11592.00000	12825	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		32947.00000	29826	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2938.00000	3246	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		16755.00000	14315	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		9116.00000	10105	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		10654.00000	8723	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		14444.00000	15942	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		3088.00000	2231	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		30238.00000	32811	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		301.00000	171	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		57623.00000	60923	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		9.00000	3	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		88628.00000	92052	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		121090.00000	124519	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		154787.00000	158217	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		189765.00000	193195	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		57598.00000	54201	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		513.00000	546	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		83277.00000	79846	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		64.00000	63	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		108439.00000	105009	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		6.00000	5	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.27300	8.24200		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		35612.00000	33650	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		34703.00000	36259	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		52011.00000	49623	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		23202.00000	24332	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		38662.00000	36610	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		32093.00000	33559	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		32627.00000	30758	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		37418.00000	39067	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		22027.00000	20549	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		50035.00000	52074	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		12141.00000	11147	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		70127.00000	72651	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		5737.00000	5163	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		94809.00000	97752	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2217.00000	1945	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		123531.00000	126777	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		848.00000	728	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		155613.00000	159010	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		281.00000	236	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		189756.00000	193228	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		70951.00000	68219	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		15218.00000	16004	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		91548.00000	88558	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		9825.00000	10353	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		80.00000	65	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		225582.00000	229085	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.27200	8.24000		14.87	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.25	Call		54094.00000	52082	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		52965.00000	54562	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		70234.00000	67931	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		41372.00000	42678	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		57188.00000	55114	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		50432.00000	51969	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		51068.00000	49117	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		55603.00000	57263	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		39754.00000	38064	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		67359.00000	69279	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		27625.00000	26277	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		85011.00000	87273	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		17903.00000	16894	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		106162.00000	108763	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		10620.00000	9925	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		130889.00000	133805	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6482.00000	6012	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		159951.00000	163091	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3742.00000	3442	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		191650.00000	194960	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2035.00000	1856	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		225678.00000	229109	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		87857.00000	85301	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		32224.00000	33278	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		106511.00000	103742	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25029.00000	25871	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.29100	8.26100		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.25	Call		1516.00000	1255	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1677.00000	1855	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		4565.00000	4160	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		346.00000	380	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		3388.00000	3016	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		626.00000	693	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		3963.00000	3573	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		472.00000	521	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		7208.00000	6774	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		83.00000	89	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		326.00000	231	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4156.00000	4501	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		31.00000	17	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		7549.00000	7974	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		11225.00000	11663	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		14947.00000	15386	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		18689.00000	19128	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		22450.00000	22889	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		10752.00000	10313	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		10.00000	10	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.38400	8.34400		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		3381.00000	3142	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		4546.00000	4803	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		5915.00000	5592	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		2749.00000	2922	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		5145.00000	4845	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3215.00000	3410	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		2046.00000	1872	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		6322.00000	6643	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		1105.00000	991	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		8503.00000	8885	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		517.00000	453	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		11051.00000	11483	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		241.00000	207	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		13926.00000	14387	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		102.00000	86	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		16950.00000	17429	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		39.00000	32	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		20064.00000	20553	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		29640.00000	30136	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		4.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		26425.00000	26919	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		13.00000	11	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		23229.00000	23722	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		5523.00000	5212	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		2975.00000	3159	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.42300	8.37300		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		4519.00000	4276	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5761.00000	6022	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		7549.00000	7230	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		3757.00000	3943	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		7212.00000	6900	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3922.00000	4114	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		5929.00000	5647	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4650.00000	4871	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		3277.00000	3077	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7050.00000	7353	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		2278.00000	2119	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8590.00000	8936	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1492.00000	1373	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10354.00000	10740	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1004.00000	917	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		12425.00000	12842	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		652.00000	591	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		14642.00000	15085	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		409.00000	367	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		16977.00000	17439	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		80.00000	69	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		24441.00000	24935	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		143.00000	126	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		21897.00000	22384	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		247.00000	219	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		19403.00000	19879	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		6881.00000	6577	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4093.00000	4293	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.50600	8.47200		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.45	Call		5865.00000	4729	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		7181.00000	8073	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		17910.00000	16075	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1477.00000	1671	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		11105.00000	9545	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		3496.00000	3964	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		9160.00000	7726	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		4514.00000	5109	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		7408.00000	6118	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		5737.00000	6475	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		31173.00000	29170	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		254.00000	278	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1783.00000	1266	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		15157.00000	16667	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		190.00000	105	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		28896.00000	30839	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		7.00000	2	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		44338.00000	46363	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		60258.00000	62287	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		45167.00000	43139	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		31.00000	32	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.53300	8.49600		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		18363.00000	17194	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		18129.00000	19118	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	8.75	Call		27059.00000	25631	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		12370.00000	13098	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		23395.00000	22066	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		14456.00000	15284	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		21653.00000	20376	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		15605.00000	16485	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		37025.00000	35381	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8144.00000	8657	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		11430.00000	10550	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		25921.00000	27199	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		6353.00000	5760	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		35844.00000	37408	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		3056.00000	2710	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		47828.00000	49638	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1447.00000	1258	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		61786.00000	63753	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		617.00000	525	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		76815.00000	78880	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		236.00000	196	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		92592.00000	94709	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		80.00000	65	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		108899.00000	111041	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		48092.00000	46283	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5277.00000	5626	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		19975.00000	18751	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		16829.00000	17762	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future			8.54300	8.50400		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		27483.00000	26288	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		27711.00000	28739	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		35798.00000	34426	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		21884.00000	22734	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		32357.00000	31054	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		24070.00000	24989	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		45016.00000	43488	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17212.00000	17906	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		20202.00000	19202	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		34829.00000	36051	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		14058.00000	13260	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		43346.00000	44770	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		9183.00000	8583	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		53399.00000	55021	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		6132.00000	5690	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		65549.00000	67329	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3934.00000	3622	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		78829.00000	80740	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		2419.00000	2209	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		93077.00000	95090	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1423.00000	1289	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		108134.00000	110222	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		54913.00000	53250	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13465.00000	14024	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		29068.00000	27837	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		26447.00000	27438	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		30693.00000	29425	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		25234.00000	26189	9.33	0.00	0.00
R203 On 03/08/2006 Bond Future			8.47500	8.43500		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.50	Call		8251.00000	6383	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3678.00000	4627	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		22265.00000	19573	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		366.00000	491	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		13212.00000	10889	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		1659.00000	2153	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		10591.00000	8476	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		2520.00000	3222	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		38830.00000	36016	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		12.00000	15	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		1394.00000	843	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		14565.00000	16833	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		78.00000	32	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		31424.00000	34196	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		1.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		49963.00000	52780	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		69031.00000	71849	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		88566.00000	91384	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		108580.00000	111397	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.49700	8.45500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		16826.00000	15224	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		13706.00000	15017	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		27298.00000	25203	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		7082.00000	7900	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		22786.00000	20879	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		9361.00000	10366	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		18700.00000	16994	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		12129.00000	13335	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		20688.00000	18880	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		10682.00000	11786	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		9218.00000	8141	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		23599.00000	25434	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		4407.00000	3784	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		36705.00000	38993	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1809.00000	1504	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		52450.00000	55057	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		628.00000	504	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		70052.00000	72840	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		182.00000	140	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		88839.00000	91710	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		44.00000	32	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		108396.00000	111297	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		149183.00000	152095	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		128532.00000	131442	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.50600	8.46300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		22252.00000	20676	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		19724.00000	21085	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		31903.00000	29960	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		12520.00000	13514	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		25882.00000	24155	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		16565.00000	17776	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		27814.00000	26014	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		15126.00000	16263	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		43318.00000	41057	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		7462.00000	8138	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		14592.00000	13396	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		29312.00000	31053	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		8932.00000	8091	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		41302.00000	43397	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		5070.00000	4525	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		55503.00000	57894	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2652.00000	2329	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		71572.00000	74185	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1271.00000	1097	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		89112.00000	91875	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		79.00000	64	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		147413.00000	150335	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		220.00000	182	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		127257.00000	130156	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		555.00000	470	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		107765.00000	110617	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		24027.00000	22376	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		18097.00000	19383	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			8.46000	8.42500		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.45	Call		8965.00000	7338	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		7111.00000	8078	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		13525.00000	11545	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		4302.00000	4917	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		11124.00000	9310	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		5575.00000	6356	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		358.00000	205	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		32634.00000	35075	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		2959.00000	2147	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		16076.00000	17858	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future			8.47800	8.44100		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		24871.00000	23323	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		20559.00000	21718	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		36037.00000	34168	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		13739.00000	14578	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		31353.00000	29606	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		16195.00000	17155	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		26955.00000	25338	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		19009.00000	20099	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		29117.00000	27433	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		17555.00000	18579	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		48805.00000	46679	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8976.00000	9558	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		15712.00000	14528	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		29852.00000	31375	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		8864.00000	8052	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		41937.00000	43832	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		4338.00000	3854	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		56837.00000	59061	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		2067.00000	1800	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		74503.00000	76943	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		882.00000	752	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		93780.00000	96356	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		335.00000	279	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		114233.00000	116884	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		33.00000	26	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		157616.00000	160316	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		113.00000	91	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		135566.00000	138252	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.48400	8.44600		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		36527.00000	34985	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		32627.00000	33832	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		47247.00000	45488	12.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.75	Put		25567.00000	26554	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		42826.00000	41151	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		28205.00000	29276	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		38580.00000	36992	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		31088.00000	32247	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		40680.00000	39048	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		29615.00000	30729	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		58962.00000	57014	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		19943.00000	20742	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		27031.00000	25729	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		41365.00000	42810	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		18960.00000	17914	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		51996.00000	53696	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12452.00000	11660	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		64669.00000	66623	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8325.00000	7740	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		80219.00000	82380	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		5334.00000	4921	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		97413.00000	99746	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		3267.00000	2989	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		116054.00000	118523	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		1060.00000	953	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		156898.00000	159537	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1908.00000	1731	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		135943.00000	138512	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.43800	8.40500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		7944.00000	6352	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		4598.00000	5461	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		15797.00000	13652	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		1418.00000	1729	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		10271.00000	8460	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		3226.00000	3872	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		12903.00000	10907	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		2181.00000	2641	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		142.00000	71	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		31031.00000	33415	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		2021.00000	1372	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		13677.00000	15483	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.45300	8.41900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		11125.00000	9771	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		8842.00000	9992	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		20473.00000	18581	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		3652.00000	4263	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		13178.00000	11679	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	8.50	Put		7231.00000	8235	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		15429.00000	13790	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		5837.00000	6701	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		17866.00000	16095	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		4649.00000	5381	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		26130.00000	24032	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2158.00000	2563	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		4962.00000	4182	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		17544.00000	19267	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		1292.00000	1023	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		32924.00000	35158	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		219.00000	161	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		51438.00000	53883	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		23.00000	15	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		71385.00000	73880	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		92078.00000	94580	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		113382.00000	115884	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		135296.00000	137799	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		41950.00000	39555	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		444.00000	552	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.45600	8.42200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		23833.00000	22491	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		21791.00000	22927	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		31782.00000	30196	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		15340.00000	16231	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		25700.00000	24295	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		20029.00000	21102	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		27648.00000	26182	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		18367.00000	19379	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		29676.00000	28149	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		16805.00000	17756	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		36218.00000	34516	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		12692.00000	13468	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		17197.00000	16108	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		29874.00000	31262	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		10776.00000	9989	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		42309.00000	44000	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		6281.00000	5756	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		57195.00000	59148	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		3384.00000	3062	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		74219.00000	76375	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1675.00000	1496	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	7.25	Put		92990.00000	95288	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		758.00000	667	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		113126.00000	115513	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		312.00000	270	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		134328.00000	136764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		48475.00000	46520	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		7572.00000	8095	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		116.00000	99	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		156391.00000	158852	8.55	0.00	0.00
Total for Derivatives:							317.00	3,061.00

Grand Total: **317.00** **3,061.00**