



Daily MTM Report

Daily summary for 02/05/2006

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			7.19500	7.16500			0.00	0.00
R157 On 15/09/2015 Bond			7.41000	7.38500			0.00	0.00
R186 On 21/12/2026 Bond			7.17500	7.14000			0.00	0.00
R194 On 28/02/2008 Bond			7.10500	7.08000			0.00	0.00
R201 On 21/12/2014 Bond			7.40500	7.38000			0.00	0.00
R203 On 15/09/2017 Bond			7.42500	7.40000			0.00	0.00
R204 On 21/12/2018 Bond			7.42500	7.39500			0.00	0.00
R207 On 15/01/2020 Bond			7.41000	7.37400			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 04/05/2006 jGovi			241.75300	242.08700		4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Call		120870.00000	117530	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		0.00000	0	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.02500	246.37600		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		163774.00000	160264	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14.00000	14	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.49100	250.78600		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		207894.00000	204944	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		34.00000	34	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.97500	255.21700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		252196.00000	249776	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		26.00000	26	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.19300	7.16400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.42400	7.40000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.14000	7.10500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.12300	7.10000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.39400	7.37100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.41800	7.39400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.41100	7.38300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.39600	7.36500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.07900	7.07900		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.08600	7.10500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		320.00000	234	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		63.00000	23	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.11200	7.11500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		859.00000	840	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		577.00000	566	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.15300	7.15500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1240.00000	1226	0.36	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/11/2006 jFra	7.00	Put		860.00000	851	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.21800	7.21700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		953.00000	946	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1647.00000	1636	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.26900	7.27100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1223.00000	1213	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1784.00000	1779	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.32900	7.33200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1462.00000	1451	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1873.00000	1870	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.39700	7.40200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1778.00000	1764	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2036.00000	2036	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.45100	7.44900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26561.00000	26484	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26670.00000	26583	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.24600	7.25000		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		2584.00000	1468	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		2531.00000	1485	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.30500	7.30000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		10748.00000	10582	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9821.00000	9561	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.36400	7.35200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15268.00000	15230	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13375.00000	13114	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.49100	7.46300		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		9090.00000	10012	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		241.00000	4	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.52800	7.49600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		16136.00000	16815	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5925.00000	5283	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.56300	7.52900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		20758.00000	21496	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9190.00000	8526	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.58100	7.54200		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		20437.00000	23130	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		1.00000	0	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.59600	7.55700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		24308.00000	26353	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2846.00000	2205	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.61100	7.57200		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/11/2006 jNote	7.25	Call		28147.00000	30022	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5662.00000	4857	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.82400	6.83500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92700	6.94600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.06500	7.08600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00400	7.01300		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.19600	7.16600		2.76	5.00	14.00
R153 On 04/05/2006 Bond Future	7.25	Call		3995.00000	2486	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		534.00000	262	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		71.00000	0	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		6949.00000	8116	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13693.00000	12453	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2.00000	0	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23811.00000	22573	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33822.00000	32585	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		43727.00000	42490	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		17330.00000	18568	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		53527.00000	52289	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		63223.00000	61985	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		72816.00000	71578	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		82307.00000	81069	4.35	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	4.35	0.00	0.00
R153 On 03/08/2006 Bond Future			7.19300	7.15900		2.88	5.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		9355.00000	8453	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		5811.00000	6235	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4261.00000	3668	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		10485.00000	11218	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		16221.00000	15104	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3009.00000	3218	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		24275.00000	23038	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1494.00000	1583	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32992.00000	31699	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		738.00000	771	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		41994.00000	40678	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		365.00000	375	3.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.50	Call		51082.00000	49757	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		172.00000	173	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60178.00000	58851	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		81.00000	80	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69231.00000	67904	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		42.00000	40	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.18300	7.15500		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		12196.00000	11521	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		8713.00000	9066	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6978.00000	6467	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		12689.00000	13206	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		41219.00000	40239	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1837.00000	1886	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49414.00000	48413	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1274.00000	1300	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3367.00000	3040	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		18364.00000	19064	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		18467.00000	17667	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		5878.00000	6106	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25568.00000	24681	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		3961.00000	4103	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		33222.00000	32278	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2685.00000	2769	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1255.00000	1091	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		25627.00000	26491	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		57711.00000	56697	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		896.00000	910	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		66043.00000	65021	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		637.00000	642	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		74375.00000	73348	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		459.00000	460	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.18300	7.16100		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14948.00000	14446	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		11894.00000	12148	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10009.00000	9594	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		15560.00000	15902	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3197.00000	2987	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		26201.00000	26747	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		6069.00000	5756	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		20307.00000	20749	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20757.00000	20183	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9175.00000	9358	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		27157.00000	26530	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7126.00000	7255	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		33972.00000	33305	3.73	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.00	Put		5569.00000	5658	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		41093.00000	40396	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4395.00000	4454	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		48410.00000	47692	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3492.00000	3531	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55866.00000	55134	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2804.00000	2827	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		63426.00000	62683	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2293.00000	2306	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		71027.00000	70277	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1897.00000	1902	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.41100	7.38600		4.94	0.00	19.00
R157 On 04/05/2006 Bond Future	7.50	Call		10206.00000	7614	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		671.00000	178	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		363.00000	5	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		11852.00000	13592	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		30141.00000	28041	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2.00000	0	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		50337.00000	48239	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		70136.00000	68037	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		108572.00000	106473	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		0.00000	0	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		32939.00000	35037	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		89544.00000	87446	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		127226.00000	125128	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		145517.00000	143418	6.85	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	6.85	0.00	0.00
R157 On 03/08/2006 Bond Future			7.41800	7.39200		5.19	0.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		20270.00000	18708	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		11448.00000	12016	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9551.00000	8481	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		21265.00000	22326	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		34560.00000	32674	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		5602.00000	5846	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		51257.00000	49207	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2552.00000	2633	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		69185.00000	67070	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1117.00000	1133	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		3304.00000	2766	4.62	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	7.00	Put		35962.00000	37554	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		87533.00000	85399	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		474.00000	471	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		105883.00000	103746	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		200.00000	194	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		124035.00000	121899	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		84.00000	79	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		141905.00000	139771	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		36.00000	33	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.42200	7.39900		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		25970.00000	24710	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		17919.00000	18498	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		39192.00000	37707	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		11479.00000	11833	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		15201.00000	14237	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		27193.00000	28068	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		87284.00000	85496	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2792.00000	2844	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3070.00000	2731	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		56326.00000	57826	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		7580.00000	6946	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		40005.00000	41210	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		54231.00000	52594	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7229.00000	7431	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		70426.00000	68693	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4501.00000	4607	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		104450.00000	102632	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1742.00000	1763	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		121676.00000	119844	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1094.00000	1100	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		138793.00000	136953	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		671.00000	670	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		155748.00000	153906	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		414.00000	410	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		172425.00000	170583	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		199.00000	196	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.43300	7.41300		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		31829.00000	30779	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25071.00000	25579	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		21095.00000	20236	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		33877.00000	34575	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		12704.00000	12059	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		45396.00000	46309	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		44259.00000	43056	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		18325.00000	18680	5.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.00	Call		58088.00000	56770	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13334.00000	13574	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		72956.00000	71555	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9731.00000	9886	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		88481.00000	87021	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7124.00000	7221	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		104398.00000	102899	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5245.00000	5302	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		120513.00000	118987	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3889.00000	3921	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		136682.00000	135140	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2908.00000	2923	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		152806.00000	151253	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2195.00000	2200	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		168526.00000	166967	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1385.00000	1384	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.17500	7.14000		7.37	0.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		15833.00000	10465	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		1055.00000	415	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		448.00000	2	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		19612.00000	23894	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		54407.00000	59135	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		47476.00000	42745	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3.00000	0	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		78978.00000	74249	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		109341.00000	104612	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		91010.00000	95738	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		138612.00000	133884	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		166837.00000	162109	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		194061.00000	189332	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		220324.00000	215596	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	9.43	0.00	0.00
R186 On 03/08/2006 Bond Future			7.17500	7.13900		7.78	0.00	30.00
R186 On 03/08/2006 Bond Future	7.25	Call		31569.00000	28230	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		16762.00000	18252	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		13923.00000	11778	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		32813.00000	35497	7.78	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	6.75	Call		4258.00000	3310	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		58126.00000	62007	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		55206.00000	51071	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		7928.00000	8622	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		82158.00000	77609	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		3584.00000	3864	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		110337.00000	105607	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1590.00000	1690	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		138343.00000	133538	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		501.00000	526	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		166042.00000	161217	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		136.00000	140	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		193013.00000	188184	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		32.00000	32	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		219116.00000	214287	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6.00000	6	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		244331.00000	239502	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	1	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.17100	7.13600		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		41365.00000	38342	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		26265.00000	27905	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		23133.00000	20911	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		41482.00000	43924	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		10621.00000	9272	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		63681.00000	66995	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		63717.00000	60089	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		16375.00000	17409	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		88577.00000	84540	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		10149.00000	10774	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		114753.00000	110459	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6346.00000	6715	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		140549.00000	136076	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3226.00000	3416	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		166758.00000	162184	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1535.00000	1624	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		192831.00000	188206	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		683.00000	722	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		218422.00000	213774	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		285.00000	300	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3519.00000	2917	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		92607.00000	96668	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.16900	7.13600		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		49991.00000	47230	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		35003.00000	36606	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		31122.00000	28957	8.24	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	7.00	Put		49333.00000	51533	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		17222.00000	15716	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		69873.00000	72731	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		7959.00000	7076	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		96343.00000	99825	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		71915.00000	68689	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		24916.00000	26054	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		95745.00000	92176	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		17873.00000	18669	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		120586.00000	116773	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		12933.00000	13484	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		144391.00000	140380	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8003.00000	8356	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		168889.00000	164740	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4769.00000	4984	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		193628.00000	189388	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2737.00000	2862	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		218252.00000	213957	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1513.00000	1582	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.10600	7.08100		1.19	0.00	55.00
R194 On 04/05/2006 Bond Future	7.00	Call		176.00000	9	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1577.00000	1841	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2954.00000	2485	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		40.00000	3	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7205.00000	6773	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		0.00000	0	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11473.00000	11041	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15718.00000	15286	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14486.00000	14918	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10101.00000	10532	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5739.00000	6170	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19939.00000	19508	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24138.00000	23706	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28314.00000	27883	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32468.00000	32036	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	1.68	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			7.08400	7.05200		1.18	0.00	55.00
R194 On 03/08/2006 Bond Future	7.00	Call		2266.00000	2001	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3046.00000	3261	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4640.00000	4273	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1678.00000	1790	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		746.00000	612	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5286.00000	5632	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7569.00000	7140	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		883.00000	934	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10852.00000	10393	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		461.00000	481	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14328.00000	13855	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		249.00000	256	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17841.00000	17362	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		92.00000	93	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21430.00000	20950	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		30.00000	30	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25043.00000	24563	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		8.00000	8	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28653.00000	28173	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	2	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.03600	7.01900		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3205.00000	3065	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3446.00000	3521	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5297.00000	5125	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2374.00000	2418	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1647.00000	1548	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5065.00000	5181	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		7.00000	5	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13039.00000	13253	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		93.00000	79	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9906.00000	10109	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		569.00000	518	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7178.00000	7343	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7729.00000	7537	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1657.00000	1680	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10386.00000	10181	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1177.00000	1188	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13169.00000	12957	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		838.00000	841	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15919.00000	15703	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		478.00000	478	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18796.00000	18578	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		258.00000	256	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			7.00000	7.00200		1.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	7.00	Call		3848.00000	3831	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3869.00000	3831	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2341.00000	2325	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4940.00000	4904	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5587.00000	5570	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3039.00000	3002	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		142.00000	138	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10534.00000	10510	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		525.00000	517	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8310.00000	8280	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1247.00000	1233	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6433.00000	6399	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7561.00000	7545	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2453.00000	2417	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9673.00000	9659	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2016.00000	1982	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11883.00000	11871	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1686.00000	1653	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13918.00000	13911	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1190.00000	1163	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16068.00000	16067	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		819.00000	797	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18310.00000	18313	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		549.00000	532	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.40600	7.38100		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		8263.00000	6295	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		401.00000	90	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		24144.00000	22485	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1.00000	0	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		40110.00000	38452	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55768.00000	54111	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		71126.00000	69468	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		86189.00000	84531	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		100964.00000	99306	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		115456.00000	113799	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	6.14	0.00	0.00
R201 On 03/08/2006 Bond Future			7.41600	7.38900		4.93	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		15019.00000	13753	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		7850.00000	8333	4.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	7.75	Call		26699.00000	25149	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		3603.00000	3802	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		40323.00000	38639	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1601.00000	1667	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		54758.00000	53024	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		704.00000	719	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69409.00000	67659	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		311.00000	310	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83949.00000	82197	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		88.00000	86	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		98369.00000	96618	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		21.00000	20	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112568.00000	110818	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4.00000	4	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.41800	7.39500		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19002.00000	18012	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		12377.00000	12843	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10272.00000	9545	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		19506.00000	20236	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4527.00000	4091	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		29919.00000	30939	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1451.00000	1258	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		43306.00000	44569	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		29855.00000	28673	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		7663.00000	7937	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		42264.00000	40960	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		4792.00000	4944	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		55481.00000	54104	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3009.00000	3088	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		69053.00000	67635	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		1856.00000	1893	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		82556.00000	81115	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		904.00000	918	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		96254.00000	94802	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		409.00000	413	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		109950.00000	108495	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		172.00000	173	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.42500	7.40500		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		22067.00000	21249	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		16218.00000	16635	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		13396.00000	12757	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23026.00000	23622	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7077.00000	6639	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		32470.00000	33267	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3000.00000	2755	4.07	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	6.75	Put		44446.00000	45435	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		32569.00000	31613	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		11520.00000	11799	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		44683.00000	43631	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		8705.00000	8888	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		56627.00000	55507	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5989.00000	6103	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		69471.00000	68307	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4434.00000	4504	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		81867.00000	80671	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2688.00000	2727	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		94633.00000	93417	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1563.00000	1582	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		107584.00000	106358	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		871.00000	879	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.42600	7.40100		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9037.00000	6290	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		1242.00000	470	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		572.00000	15	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		12608.00000	14027	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		27154.00000	25170	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		9.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		46028.00000	44052	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		64454.00000	62479	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		32365.00000	34338	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		117123.00000	115147	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		82438.00000	80462	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		99990.00000	98014	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.43200	7.40600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		19943.00000	18461	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		12654.00000	13194	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10788.00000	9706	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		23033.00000	23974	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5021.00000	4352	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		37280.00000	38634	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		32431.00000	30654	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6072.00000	6317	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		47484.00000	45542	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 03/08/2006 Bond Future	8.00	Put		2509.00000	2591	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		64032.00000	62025	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		883.00000	899	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		81157.00000	79133	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		263.00000	262	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		98286.00000	96261	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		66.00000	64	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		115153.00000	113129	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		14.00000	13	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.43500	7.41200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		25401.00000	24195	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		18683.00000	19238	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		16379.00000	15421	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		28894.00000	29697	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		9776.00000	9076	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		41987.00000	43048	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2675.00000	2396	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		75715.00000	77197	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5357.00000	4892	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		57739.00000	59034	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		36779.00000	35364	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		11278.00000	11624	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		50166.00000	48598	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6321.00000	6514	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65037.00000	63370	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3275.00000	3370	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		80825.00000	79104	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1563.00000	1603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		97043.00000	95295	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		686.00000	700	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.44400	7.42300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		29798.00000	28749	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24017.00000	24549	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		20977.00000	20106	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		34118.00000	34828	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5331.00000	4977	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		77965.00000	79191	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8912.00000	8403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		61248.00000	62320	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		14049.00000	13364	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		46558.00000	47454	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		40458.00000	39251	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16190.00000	16564	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		52753.00000	51419	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		10422.00000	10669	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.25	Call		66374.00000	64944	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6393.00000	6544	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		80958.00000	79463	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3730.00000	3815	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		96150.00000	94614	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2066.00000	2111	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		111643.00000	110084	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1086.00000	1107	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.42600	7.39600		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		49013.00000	46504	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.43400	7.40200		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		50651.00000	48160	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2730.00000	2880	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.43600	7.40700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		28374.00000	26808	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		20824.00000	21621	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		18726.00000	17477	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		31638.00000	32751	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		11517.00000	10593	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		45429.00000	46866	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3423.00000	3034	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		81020.00000	82993	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6551.00000	5923	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		62019.00000	63753	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		40372.00000	38534	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		12887.00000	13410	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		54377.00000	52329	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7464.00000	7778	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		69878.00000	67686	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4032.00000	4203	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		86324.00000	84045	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2026.00000	2109	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		103228.00000	100903	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		945.00000	981	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		120224.00000	117876	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		409.00000	423	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.44200	7.41500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		32388.00000	30999	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		25583.00000	26362	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		22932.00000	21784	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36312.00000	37332	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		15461.00000	14560	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		49549.00000	50817	7.86	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	6.50	Call		5961.00000	5498	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		83100.00000	84804	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9881.00000	9214	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65218.00000	66719	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		43758.00000	42152	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17276.00000	17838	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		56817.00000	55031	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11154.00000	11536	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		71235.00000	69310	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6870.00000	7114	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		86629.00000	84606	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4030.00000	4176	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		102627.00000	100541	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2249.00000	2330	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		118910.00000	116784	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1192.00000	1235	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.41000	7.37500		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		51059.00000	48102	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.41800	7.38200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		52547.00000	49723	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2601.00000	2784	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.41900	7.38400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		19678.00000	17805	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10139.00000	11157	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		9647.00000	8429	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20822.00000	22495	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3834.00000	3205	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		36314.00000	38577	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1195.00000	947	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		55591.00000	58234	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		50591.00000	47883	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1321.00000	1505	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		33756.00000	31356	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4074.00000	4565	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		68660.00000	65821	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		341.00000	393	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		86917.00000	84037	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		69.00000	80	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		104883.00000	101994	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		11.00000	13	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		122408.00000	119517	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1.00000	2	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.42300	7.39000		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	7.50	Call		34159.00000	32452	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25218.00000	26204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		24365.00000	22953	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		35903.00000	37184	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		16561.00000	15452	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49153.00000	50737	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		10679.00000	9855	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		64918.00000	66788	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		45849.00000	43873	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16987.00000	17705	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		59188.00000	56989	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		10946.00000	11440	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		73833.00000	71460	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6734.00000	7055	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		89397.00000	86899	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3950.00000	4145	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		105508.00000	102926	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2206.00000	2318	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		121851.00000	119218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1172.00000	1233	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6504.00000	5930	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		83003.00000	85122	8.55	0.00	0.00

Total for Derivatives:

10.00

3,453.00

Grand Total:

10.00

3,453.00