



Daily MTM Report

Daily summary for 04/07/2006

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			8.46500	8.43000			0.00	0.00
R157 On 15/09/2015 Bond			8.57000	8.53000			0.00	0.00
R186 On 21/12/2026 Bond			8.25000	8.23000			0.00	0.00
R194 On 28/02/2008 Bond			8.43000	8.40000			0.00	0.00
R201 On 21/12/2014 Bond			8.58500	8.54500			0.00	0.00
R203 On 15/09/2017 Bond			8.57000	8.53000			0.00	0.00
R204 On 21/12/2018 Bond			8.55500	8.52000			0.00	0.00
R207 On 15/01/2020 Bond			8.52400	8.49400			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 03/08/2006 jGovi			232.87200	233.22800		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		34242.00000	31086	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1962.00000	2366	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			237.33400	237.70500		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		79135.00000	75705	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2085.00000	2365	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.12600	242.50400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		126089.00000	122440	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1049.00000	1180	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.83800	8.84000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.89200	8.88800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.76900	8.76200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.35500	8.38200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.98100	8.98000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.84800	8.84500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.87700	8.87300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.76200	8.75700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				7.54100		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.88800	7.64500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1603.00000	2176	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		25.00000	5	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.29300	8.31000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3257.00000	3218	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		58.00000	59	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.69100	8.84000		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3432.00000	3116	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		163.00000	210	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.87800	9.08300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4071.00000	3642	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		211.00000	281	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.97700	9.09100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4193.00000	3961	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		314.00000	359	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.15600	9.15500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4730.00000	4731	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		393.00000	392	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.14200	9.20800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27310.00000	27219	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23148.00000	23193	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.76300	8.78000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		28156.00000	27842	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		139.00000	133	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.93500	8.98000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33490.00000	32780	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1914.00000	1999	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.97900	8.96900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		68868.00000	69259	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.04700	9.05200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		71988.00000	71822	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		43.00000	42	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.87500	8.86700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		106373.00000	106861	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			8.90500	8.90600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		108603.00000	108564	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			7.06100	7.06400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.30800	7.31600		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.52700	8.49600		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.50	Call		6257.00000	5594	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		6110.00000	6591	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		12131.00000	11228	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2797.00000	3038	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9.00000	5	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		37559.00000	38700	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		2480.00000	2106	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		11613.00000	12383	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		672.00000	529	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		19181.00000	20183	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		110.00000	78	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		28091.00000	29203	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		1.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		47219.00000	48363	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		56986.00000	58130	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		19546.00000	18499	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		1118.00000	1215	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		0.00000	4721	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		0.00000	7566	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		0.00000	6558	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		0.00000	5710	4.44	0.00	0.00
R153 On 02/11/2006 Bond Future			8.55100	8.51200		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		7686.00000	7134	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16863.00000	17669	4.33	2.00	102.00
R153 On 02/11/2006 Bond Future	8.50	Call		11913.00000	11197	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		12331.00000	12973	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		17116.00000	16251	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8860.00000	9352	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		4471.00000	4085	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22493.00000	23465	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2300.00000	2060	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		29252.00000	30370	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		996.00000	870	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		36965.00000	38198	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		451.00000	386	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		45526.00000	46820	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		185.00000	156	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		54455.00000	55784	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		69.00000	57	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		63624.00000	64969	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		23.00000	19	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		72954.00000	74307	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		23095.00000	22103	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6247.00000	6613	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		29724.00000	28631	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4367.00000	4632	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		0.00000	10303	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		0.00000	13825	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		0.00000	12134	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		0.00000	12169	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.58800	8.54600		4.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.50	Call		16331.00000	15624	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		17836.00000	18499	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		21185.00000	20374	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		14544.00000	15105	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		26512.00000	25610	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11801.00000	12270	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		12104.00000	11508	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21828.00000	22603	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8498.00000	8019	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26517.00000	27409	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5624.00000	5259	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		32015.00000	33021	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3423.00000	3166	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38263.00000	39377	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2209.00000	2027	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		45576.00000	46766	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1371.00000	1248	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53344.00000	54592	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		466.00000	417	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		69892.00000	71214	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		817.00000	737	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61476.00000	62768	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32300.00000	31318	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9591.00000	9981	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		0.00000	14750	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		0.00000	19264	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		0.00000	16528	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		0.00000	17769	4.74	0.00	0.00
R157 On 03/08/2006 Bond Future			8.53800	8.56900		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.50	Call		9790.00000	10643	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		14967.00000	13497	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		20443.00000	21847	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6995.00000	6076	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		108.00000	122	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		63384.00000	61076	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		3469.00000	3838	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		27635.00000	25683	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		812.00000	913	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		44343.00000	42122	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		11.00000	13	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		83424.00000	81103	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		1.00000	1	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		103950.00000	101627	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

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		124893.00000	122571	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		34528.00000	36376	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		2812.00000	2338	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		50634.00000	52748	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		1000.00000	792	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		0.00000	8921	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		0.00000	15544	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		0.00000	12548	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		0.00000	11648	7.76	0.00	0.00
R157 On 02/11/2006 Bond Future			8.62200	8.57900		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		21901.00000	20351	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		27695.00000	29284	8.09	5.00	122.00
R157 On 02/11/2006 Bond Future	8.75	Call		32151.00000	30236	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19728.00000	20953	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		43996.00000	41767	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		13699.00000	14609	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		13735.00000	12575	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		38095.00000	40074	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		7736.00000	6953	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		51019.00000	53376	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3817.00000	3355	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		66389.00000	69066	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1886.00000	1626	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		84120.00000	86999	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		850.00000	718	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		103127.00000	106134	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		128.00000	103	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		143669.00000	146784	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		347.00000	287	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		123057.00000	126136	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		57230.00000	54748	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		9393.00000	10050	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		71415.00000	68738	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		6365.00000	6828	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		86219.00000	83400	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4278.00000	4598	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		0.00000	18625	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		0.00000	31243	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		0.00000	22171	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		0.00000	27433	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		0.00000	24072	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		0.00000	25677	8.21	0.00	0.00
R157 On 01/02/2007 Bond Future			8.64400	8.60000		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		31396.00000	29833	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		38555.00000	40124	8.47	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	8.75	Call		40330.00000	38512	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		29691.00000	31006	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		52548.00000	50502	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		24439.00000	25526	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		22737.00000	21447	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		48026.00000	49869	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15554.00000	14543	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		59315.00000	61438	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9890.00000	9149	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		72471.00000	74864	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6496.00000	5961	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		88253.00000	90851	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		4092.00000	3723	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		105388.00000	108153	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2467.00000	2224	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		123674.00000	126564	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		64634.00000	62390	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		19375.00000	20264	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		77406.00000	74995	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		15311.00000	16032	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		90750.00000	88199	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		12125.00000	12706	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		0.00000	33150	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		0.00000	36283	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		0.00000	31465	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		0.00000	38171	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		0.00000	34886	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		0.00000	34459	8.49	0.00	0.00
R186 On 03/08/2006 Bond Future			8.25700	8.23700		13.00	0.00	63.00
R186 On 03/08/2006 Bond Future	8.25	Call		19410.00000	17940	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		17923.00000	18740	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		37201.00000	35267	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		7650.00000	8003	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		7493.00000	6645	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		35101.00000	36540	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		1969.00000	1643	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		59749.00000	61710	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		302.00000	231	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		89379.00000	91595	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		23.00000	15	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		121570.00000	123850	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1.00000	1	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		155246.00000	157532	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

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	Put		190223.00000	192510	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		59489.00000	57315	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2863.00000	2976	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		83702.00000	81440	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		948.00000	972	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		108259.00000	105974	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		284.00000	286	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		0.00000	20927	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		0.00000	16033	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		0.00000	15134	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		0.00000	21669	12.88	0.00	0.00
R186 On 02/11/2006 Bond Future			8.26900	8.24800		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		37997.00000	36624	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		37770.00000	38779	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		54237.00000	52596	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26110.00000	26852	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		24296.00000	23231	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		52985.00000	54303	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		14042.00000	13293	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		72710.00000	74344	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		7093.00000	6630	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		96846.00000	98767	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		3006.00000	2765	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		125002.00000	127144	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		1277.00000	1158	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		156723.00000	158987	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		480.00000	429	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		190637.00000	192968	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		72851.00000	70992	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		17800.00000	18324	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		93036.00000	91013	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11995.00000	12355	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		158.00000	139	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		226343.00000	228706	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		0.00000	33696	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		0.00000	41552	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		0.00000	39604	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		0.00000	36100	13.13	0.00	0.00
R186 On 01/02/2007 Bond Future			8.27100	8.24900		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		55832.00000	54413	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		55719.00000	56780	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		71889.00000	70278	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		44044.00000	44913	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		41482.00000	40278	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		70105.00000	71381	14.39	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	7.75	Call		29244.00000	28269	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		87648.00000	89153	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		19313.00000	18569	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		108588.00000	110325	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11741.00000	11216	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		133028.00000	134983	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		7364.00000	6998	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		161850.00000	163964	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		4388.00000	4146	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		193314.00000	195552	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2476.00000	2325	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		227136.00000	229466	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		89364.00000	87585	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		34748.00000	35450	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		107824.00000	105906	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		27359.00000	27922	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		0.00000	51433	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		0.00000	59466	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		0.00000	57455	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		0.00000	54198	14.96	0.00	0.00
R194 On 03/08/2006 Bond Future			8.48600	8.45500		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.50	Call		2819.00000	2540	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2163.00000	2336	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		5227.00000	4858	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		937.00000	1020	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		1167.00000	1002	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4163.00000	4449	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		347.00000	278	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7012.00000	7395	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		67.00000	49	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		10420.00000	10854	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7.00000	5	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		14066.00000	14515	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		1.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		17783.00000	18234	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		21524.00000	21976	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		25284.00000	25736	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		8265.00000	7845	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		358.00000	390	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		0.00000	2162	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		0.00000	2687	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		0.00000	2940	2.01	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.55	Put		0.00000	2008	2.01	0.00	0.00
R194 On 02/11/2006 Bond Future			8.63600	8.59600		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3854.00000	3614	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5039.00000	5292	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2435.00000	2254	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6717.00000	7029	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1421.00000	1294	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8812.00000	9179	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		739.00000	661	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11253.00000	11668	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		333.00000	291	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		13983.00000	14435	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		155.00000	133	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		16955.00000	17427	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		66.00000	56	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20030.00000	20513	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		26.00000	21	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23167.00000	23656	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		32756.00000	33249	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		3.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		29539.00000	30032	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		9.00000	7	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		26341.00000	26833	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		0.00000	3910	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		0.00000	4971	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		0.00000	4219	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		0.00000	4663	1.87	0.00	0.00
R194 On 01/02/2007 Bond Future			8.76400	8.71400		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5849.00000	5582	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5487.00000	5722	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4471.00000	4241	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6622.00000	6894	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3311.00000	3120	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7984.00000	8294	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2319.00000	2167	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9522.00000	9871	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1554.00000	1439	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11297.00000	11683	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		977.00000	895	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13270.00000	13689	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		643.00000	585	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15495.00000	15938	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		410.00000	369	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17830.00000	18291	1.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	6.75	Call		252.00000	225	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20251.00000	20726	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		47.00000	41	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27839.00000	28334	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		86.00000	75	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25270.00000	25761	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		150.00000	132	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22736.00000	23221	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		0.00000	5299	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		0.00000	5941	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		0.00000	5024	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		0.00000	6168	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.60100	8.56100		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.50	Call		7999.00000	6836	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		11627.00000	12834	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		16529.00000	14814	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		5394.00000	6050	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		27764.00000	25681	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		2143.00000	2430	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		2891.00000	2306	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		21563.00000	23348	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		698.00000	506	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		34703.00000	36880	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		98.00000	63	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		49729.00000	52063	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		11.00000	6	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		65568.00000	67933	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		40585.00000	38318	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		748.00000	851	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		0.00000	8157	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		0.00000	11179	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		0.00000	9619	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		0.00000	9678	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		0.00000	5660	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		0.00000	14643	8.09	0.00	0.00
R201 On 02/11/2006 Bond Future			8.63500	8.59300		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		17028.00000	15841	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22437.00000	23680	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		25065.00000	23594	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		16018.00000	16978	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		34339.00000	32623	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		11100.00000	11815	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		10672.00000	9786	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		30806.00000	32350	7.86	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	8.00	Call		6020.00000	5423	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		41153.00000	42987	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2973.00000	2620	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53387.00000	55464	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1473.00000	1274	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		67453.00000	69685	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		666.00000	565	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		82506.00000	84836	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		274.00000	228	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		98272.00000	100656	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		102.00000	83	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		114563.00000	116974	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		44767.00000	42852	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		7595.00000	8110	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		0.00000	17267	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		0.00000	22193	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		0.00000	18757	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		0.00000	20782	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		0.00000	20309	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		0.00000	19443	8.33	0.00	0.00
R201 On 01/02/2007 Bond Future			8.65400	8.61000		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		25665.00000	24423	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		31919.00000	33164	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		33525.00000	32087	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25636.00000	26686	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		42294.00000	40680	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		20515.00000	21389	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		18824.00000	17791	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		39476.00000	40931	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13080.00000	12261	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		48393.00000	50062	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8544.00000	7932	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		58785.00000	60661	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5748.00000	5297	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		71190.00000	73227	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3725.00000	3406	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		84646.00000	86814	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2321.00000	2105	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		99005.00000	101276	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1388.00000	1248	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		114125.00000	116472	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		51761.00000	49992	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		16338.00000	17057	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		0.00000	25877	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		0.00000	31770	9.27	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.60	Call		0.00000	27371	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		0.00000	30426	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		0.00000	28905	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		0.00000	29131	9.39	0.00	0.00
R203 On 03/08/2006 Bond Future			8.58300	8.54300		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.50	Call		6993.00000	5686	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		10002.00000	11484	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		17381.00000	15215	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3064.00000	3687	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		31834.00000	29199	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		598.00000	751	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		1855.00000	1360	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		22610.00000	24902	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		295.00000	189	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		39224.00000	41906	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		26.00000	14	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		57571.00000	60347	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		1.00000	1	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		76615.00000	79403	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		96149.00000	98937	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		116162.00000	118951	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		0.00000	7150	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		0.00000	9450	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		0.00000	8840	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		0.00000	7658	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.61100	8.56900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		14067.00000	12710	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		18825.00000	20350	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		23105.00000	21272	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10768.00000	11817	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		7686.00000	6794	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		29945.00000	31934	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3716.00000	3204	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		43892.00000	46261	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1570.00000	1316	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60089.00000	62717	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		573.00000	466	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		77875.00000	80649	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		179.00000	141	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		96714.00000	99557	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		47.00000	36	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		116278.00000	119148	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	6.50	Call		2.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		157062.00000	159943	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		11.00000	8	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		136412.00000	139291	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		0.00000	14208	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		0.00000	18397	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		0.00000	15814	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		0.00000	16568	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		0.00000	17528	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		0.00000	14863	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.62800	8.58500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		18999.00000	17619	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		24774.00000	26297	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		27575.00000	25837	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16494.00000	17660	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		37944.00000	35877	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10390.00000	11227	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		12332.00000	11305	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		35354.00000	37231	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7495.00000	6783	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		48167.00000	50359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		4240.00000	3785	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		62975.00000	65424	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		2221.00000	1953	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		79443.00000	82079	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1072.00000	927	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		97216.00000	99975	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		70.00000	58	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		155707.00000	158598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		192.00000	160	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		135531.00000	138403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		474.00000	403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		115987.00000	118820	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		0.00000	19110	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		0.00000	24386	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		0.00000	20678	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		0.00000	22568	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		0.00000	22322	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		0.00000	20841	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.56700	8.53200		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		994.00000	749	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		41173.00000	43493	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		0.00000	3286	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		0.00000	26871	10.18	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	8.50	Call		0.00000	9420	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		0.00000	14340	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		0.00000	7849	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		0.00000	16464	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		0.00000	11168	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		0.00000	12413	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future			8.59200	8.55500		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		22366.00000	20990	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		26363.00000	27662	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		32523.00000	30837	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		18534.00000	19524	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		44310.00000	42361	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		12790.00000	13516	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		14134.00000	13094	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		36582.00000	38219	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		8028.00000	7319	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		49409.00000	51376	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3994.00000	3570	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		64802.00000	67054	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1976.00000	1736	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		82721.00000	85157	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		888.00000	766	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		102094.00000	104648	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		361.00000	305	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		122567.00000	125187	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		43.00000	35	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		165934.00000	168601	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		132.00000	109	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		143894.00000	146547	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		0.00000	22810	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		0.00000	25848	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		0.00000	24707	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		0.00000	24130	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		0.00000	26679	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		0.00000	22505	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future			8.60500	8.56700		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		33493.00000	32077	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		38302.00000	39599	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43539.00000	41909	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		30568.00000	31652	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		54603.00000	52784	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		24294.00000	25187	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		24668.00000	23483	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		47711.00000	49239	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		17228.00000	16283	11.32	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	8.00	Put		58972.00000	60741	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		11275.00000	10566	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		72201.00000	74205	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7574.00000	7051	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		88176.00000	90366	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4889.00000	4519	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		105677.00000	108020	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		3026.00000	2776	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		124522.00000	126985	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		1014.00000	914	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		165560.00000	168174	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1792.00000	1631	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		144536.00000	147088	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		0.00000	33951	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		0.00000	37881	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		0.00000	35872	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		0.00000	36228	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		0.00000	37840	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		0.00000	34641	12.36	0.00	0.00
R207 On 03/08/2006 Bond Future			8.53500	8.50400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		480.00000	343	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		38708.00000	40853	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		0.00000	2088	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		0.00000	23365	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		0.00000	7673	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		0.00000	10250	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		0.00000	6132	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		0.00000	12407	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		0.00000	9446	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		0.00000	8345	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		0.00000	11448	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		0.00000	6690	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.55600	8.52400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		9798.00000	8678	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		11550.00000	12759	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		20620.00000	18903	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4348.00000	4960	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3524.00000	2987	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		23805.00000	25596	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		906.00000	728	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		40237.00000	42388	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		159.00000	120	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		59077.00000	61367	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		18.00000	13	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	7.50	Put		79079.00000	81403	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		99777.00000	102105	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		121081.00000	123410	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		142996.00000	145324	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		35021.00000	32913	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1214.00000	1435	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		0.00000	10356	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		0.00000	10792	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		0.00000	7189	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		0.00000	14934	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		0.00000	14275	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		0.00000	7481	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		0.00000	12223	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		0.00000	9034	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.56500	8.53200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		22476.00000	21257	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		24788.00000	25946	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		31969.00000	30468	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16427.00000	17302	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		14932.00000	14001	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		35592.00000	37039	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9317.00000	8654	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		48834.00000	50547	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		5429.00000	4990	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		64327.00000	66264	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2938.00000	2670	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		81757.00000	83865	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1469.00000	1319	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		100767.00000	102993	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		676.00000	598	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		121027.00000	123327	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		284.00000	248	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		142284.00000	144624	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		43240.00000	41484	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10321.00000	10941	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		109.00000	94	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		164368.00000	166729	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		0.00000	19648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		0.00000	27967	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		0.00000	22945	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		0.00000	24024	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		0.00000	24711	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.60	Put		0.00000	22200	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		0.00000	26554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		0.00000	20472	8.55	0.00	0.00
Total for Derivatives:							7.00	3,174.00

Grand Total: 7.00 3,174.00