



Daily MTM Report

Daily summary for 03/04/2006

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			7.32000	7.30000			0.00	0.00
R157 On 15/09/2015 Bond			7.54000	7.50500			0.00	0.00
R186 On 21/12/2026 Bond			7.29500	7.24500			0.00	0.00
R194 On 28/02/2008 Bond			7.18000	7.17000			0.00	0.00
R201 On 21/12/2014 Bond			7.52500	7.49000			0.00	0.00
R203 On 15/09/2017 Bond			7.55000	7.51000			0.00	0.00
R204 On 21/12/2018 Bond			7.53000	7.49000			0.00	0.00
R207 On 15/01/2020 Bond			7.50500	7.46300			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			240.27200	240.68300		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		106833.00000	102723	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		3.00000	3	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			244.58900	245.00500		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		150168.00000	146021	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		118.00000	131	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.01500	249.42000		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		194323.00000	190285	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		123.00000	135	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			253.46700	253.86300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		238703.00000	234751	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		73.00000	81	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.31900	7.29900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.55800	7.52200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.26100	7.21000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.19300	7.18300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.51300	7.47900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.54500	7.50500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.51600	7.47700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.49400	7.45300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11900	7.12000		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		546.00000	528	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		252.00000	237	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.13700	7.13800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		986.00000	975	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		648.00000	639	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.18800	7.17600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1343.00000	1351	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		911.00000	891	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.30800	7.29300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1094.00000	1104	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1601.00000	1574	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.35800	7.35300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1368.00000	1368	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1728.00000	1716	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.46500	7.43800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1634.00000	1661	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1786.00000	1747	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.56200	7.54800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2015.00000	2029	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1889.00000	1866	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.61600	7.59500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27302.00000	27267	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27053.00000	26967	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.33600	7.32500		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6838.00000	6678	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		5384.00000	5015	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.40600	7.39200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13022.00000	13020	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10387.00000	10126	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.47700	7.45900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17330.00000	17402	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13454.00000	13193	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.58600	7.56700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14758.00000	15218	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1617.00000	1295	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.62500	7.60600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20418.00000	20838	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5677.00000	5318	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.66500	7.64600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		24787.00000	25207	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8411.00000	8053	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.71400	7.67900		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		29999.00000	32330	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		132.00000	61	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.73500	7.69800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		33196.00000	35323	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2050.00000	1643	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.75600	7.71700		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		36530.00000	38616	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4109.00000	3532	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.73800	6.58700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.85900	6.72200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.00300	6.86600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.96700	6.89700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.02900	6.96000		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.32600	7.30500		2.76	10.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		3111.00000	2589	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		5371.00000	5710	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		413.00000	278	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		13012.00000	13739	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9471.00000	8661	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1501.00000	1554	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18382.00000	17509	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		293.00000	282	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28147.00000	27279	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		47.00000	40	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38012.00000	37149	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		6.00000	5	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		12.00000	5	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23064.00000	23918	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47806.00000	46944	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1.00000	0	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57501.00000	56640	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		67094.00000	66233	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		76585.00000	75724	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			7.32500	7.30200		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		7467.00000	6959	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9486.00000	9869	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3327.00000	3010	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		15114.00000	15688	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13313.00000	12649	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5664.00000	5891	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		20495.00000	19725	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3277.00000	3399	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		28578.00000	27746	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1888.00000	1948	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		37154.00000	36289	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	8.25	Put		1088.00000	1114	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		45952.00000	45070	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		605.00000	615	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54870.00000	53981	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		337.00000	339	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63825.00000	62933	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		198.00000	198	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.32700	7.30600		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10088.00000	9651	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12135.00000	12465	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5574.00000	5258	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16816.00000	17267	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		36972.00000	36271	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3122.00000	3187	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		44873.00000	44147	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2263.00000	2304	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2600.00000	2407	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		23127.00000	23700	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15681.00000	15145	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8622.00000	8853	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22190.00000	21579	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6114.00000	6270	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		29358.00000	28694	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4352.00000	4454	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		937.00000	845	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30840.00000	31514	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		52945.00000	52203	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1660.00000	1685	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61104.00000	60352	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1228.00000	1242	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69305.00000	68546	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		920.00000	928	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.34100	7.32000		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		12824.00000	12415	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15220.00000	15528	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8401.00000	8075	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19403.00000	19794	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2541.00000	2388	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30995.00000	31560	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		4968.00000	4730	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24656.00000	25135	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18151.00000	17672	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12020.00000	12258	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24126.00000	23589	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9545.00000	9726	3.52	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	Call		30571.00000	29989	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7618.00000	7754	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37379.00000	36763	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6131.00000	6232	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44431.00000	43789	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4964.00000	5039	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		51668.00000	51005	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4056.00000	4111	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59051.00000	58374	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3368.00000	3408	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		66505.00000	65817	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2825.00000	2854	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.54700	7.51100		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		8077.00000	6329	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		8992.00000	10235	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		1469.00000	922	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		23407.00000	25850	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		22033.00000	19358	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2343.00000	2658	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		40316.00000	37360	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		428.00000	462	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		59744.00000	56753	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		58.00000	57	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		98123.00000	95133	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1.00000	0	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		83.00000	35	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		43471.00000	46414	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		79101.00000	76110	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		6.00000	6	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		116777.00000	113787	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		135067.00000	132077	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			7.55500	7.51800		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		16766.00000	15119	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		18229.00000	19583	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		7863.00000	6823	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		29862.00000	31823	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		29058.00000	26893	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		10385.00000	11220	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		44034.00000	41501	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5615.00000	6083	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		60728.00000	57970	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2945.00000	3188	5.97	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	Call		2798.00000	2301	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		45741.00000	48244	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		78284.00000	75402	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1510.00000	1630	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		96168.00000	93223	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		769.00000	825	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		114057.00000	111081	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		391.00000	417	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		131785.00000	128795	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		201.00000	212	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.56600	7.52900		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		22050.00000	20477	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		24350.00000	25704	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		33899.00000	31945	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		16538.00000	17511	5.68	0.00	150.00
R157 On 02/11/2006 Bond Future	7.25	Call		12654.00000	11519	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		34997.00000	36790	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		78974.00000	76342	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4834.00000	5129	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2495.00000	2139	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		66102.00000	68674	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6208.00000	5506	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		48984.00000	51209	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		47715.00000	45459	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11065.00000	11736	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		62900.00000	60423	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		7327.00000	7776	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		95559.00000	92822	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		3202.00000	3393	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		112364.00000	109559	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2132.00000	2254	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		129163.00000	126313	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1392.00000	1469	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		145896.00000	143017	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		913.00000	961	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		162362.00000	159460	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		487.00000	513	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.58300	7.54600		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		27858.00000	26335	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		31413.00000	32741	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		18170.00000	16976	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		41265.00000	42921	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		10766.00000	9911	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		53771.00000	55767	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		39266.00000	37454	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	7.75	Put		23645.00000	24684	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		52161.00000	50106	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		17720.00000	18516	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		66218.00000	63969	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		13306.00000	13908	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		81060.00000	78660	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		10016.00000	10467	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		96415.00000	93901	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7575.00000	7911	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		112074.00000	109474	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5764.00000	6014	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		127879.00000	125214	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4418.00000	4605	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		143712.00000	141000	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3415.00000	3553	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		159084.00000	156326	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2257.00000	2350	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.29800	7.24700		7.37	5.00	33.00
R186 On 04/05/2006 Bond Future	7.25	Call		13457.00000	9696	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		13057.00000	16068	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		2325.00000	1250	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		35866.00000	41564	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		110.00000	36	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		68895.00000	75592	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		36328.00000	30407	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3233.00000	4083	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		65186.00000	58550	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		586.00000	723	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		95048.00000	88289	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		85.00000	98	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1.00000	0	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		105388.00000	112160	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		124240.00000	117468	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		6.00000	6	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		152460.00000	145687	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		179683.00000	172911	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		205947.00000	199175	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			7.29800	7.24600		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26717.00000	23025	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		26188.00000	29352	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11796.00000	9585	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	7.00	Put		44964.00000	49610	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		3782.00000	2833	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		71928.00000	77836	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		47438.00000	42507	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		14437.00000	16364	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		72003.00000	66228	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		7706.00000	8789	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		98528.00000	92250	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		4059.00000	4638	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		125223.00000	118623	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1659.00000	1916	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		152235.00000	145478	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		607.00000	707	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		178902.00000	172079	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		199.00000	233	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		204890.00000	198043	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		58.00000	69	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		230068.00000	223213	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		15.00000	18	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.29700	7.24500		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		35806.00000	32152	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		35149.00000	38304	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		19669.00000	17116	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		52462.00000	56718	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		8928.00000	7452	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		76431.00000	81765	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		56135.00000	51551	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		23235.00000	25460	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		79264.00000	73975	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		15278.00000	16798	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		104082.00000	98294	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		10118.00000	11140	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		128523.00000	122334	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5642.00000	6263	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		153756.00000	147300	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2976.00000	3330	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		179189.00000	172568	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1485.00000	1673	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		204395.00000	197680	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		701.00000	795	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2947.00000	2317	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		106478.00000	112657	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.29900	7.24600		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		44160.00000	40463	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		43638.00000	46829	8.87	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.00	Call		26983.00000	24194	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		59660.00000	63760	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		14694.00000	12832	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		81811.00000	86837	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		6692.00000	5647	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		109543.00000	115386	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		64523.00000	60063	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		31991.00000	34418	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		87009.00000	81946	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		23604.00000	25428	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		110733.00000	105210	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17547.00000	18912	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		133310.00000	127380	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11389.00000	12346	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		156804.00000	150561	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		7150.00000	7795	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		180766.00000	174296	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4342.00000	4760	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		204823.00000	198196	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2550.00000	2811	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.18500	7.17300		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2457.00000	2255	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1130.00000	1136	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		491.00000	398	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3479.00000	3593	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5878.00000	5654	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		261.00000	244	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9933.00000	9719	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		48.00000	40	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14138.00000	13929	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		8.00000	6	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		16074.00000	16281	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		11688.00000	11895	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		20.00000	12	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7346.00000	7545	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18352.00000	18145	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		22551.00000	22344	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		26727.00000	26520	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		30880.00000	30673	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 04/05/2006 Bond Future	9.00	Put		0.00000	0	1.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.15800	7.14400		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4169.00000	4009	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2584.00000	2634	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2037.00000	1922	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4194.00000	4289	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		690.00000	630	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6608.00000	6758	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6850.00000	6662	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1542.00000	1564	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9930.00000	9727	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		917.00000	923	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13263.00000	13053	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		562.00000	561	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16627.00000	16415	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		257.00000	254	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20129.00000	19917	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		106.00000	104	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23697.00000	23486	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		40.00000	39	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27287.00000	27076	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		13.00000	13	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.13000	7.12100		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2847.00000	2773	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4380.00000	4420	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1444.00000	1393	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6154.00000	6217	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4780.00000	4689	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3150.00000	3172	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		6.00000	5	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14330.00000	14443	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		78.00000	71	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11183.00000	11290	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		488.00000	463	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8389.00000	8477	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7070.00000	6967	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2290.00000	2300	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9609.00000	9497	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1692.00000	1694	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12291.00000	12176	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1252.00000	1250	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		14917.00000	14800	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		768.00000	764	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17695.00000	17577	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		450.00000	446	1.53	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			7.11900	7.11400		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3486.00000	3443	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4658.00000	4667	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2083.00000	2049	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5834.00000	5852	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5127.00000	5077	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3730.00000	3732	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		118.00000	113	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11662.00000	11708	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		449.00000	436	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9386.00000	9424	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1089.00000	1066	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7428.00000	7456	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7016.00000	6961	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3060.00000	3057	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9056.00000	8998	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2552.00000	2545	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11206.00000	11146	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2161.00000	2152	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13151.00000	13091	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1575.00000	1566	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15219.00000	15160	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1122.00000	1114	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17390.00000	17331	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		781.00000	773	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.53300	7.49700		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		6461.00000	5046	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		6264.00000	7213	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		17990.00000	15843	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1512.00000	1730	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		32710.00000	30366	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		265.00000	286	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		48141.00000	45776	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		38.00000	37	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		63466.00000	61101	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		5.00000	4	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		78524.00000	76160	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		93299.00000	90934	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		107792.00000	105427	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			7.54300	7.50600		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12328.00000	11024	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	7.50	Put		12714.00000	13785	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		22431.00000	20685	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6890.00000	7520	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		34812.00000	32774	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3645.00000	3982	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		48411.00000	46207	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1912.00000	2083	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		62550.00000	60258	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		1006.00000	1090	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		76687.00000	74344	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		381.00000	413	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		90921.00000	88556	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		128.00000	139	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		105047.00000	102674	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		38.00000	41	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.55200	7.51400		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16084.00000	14808	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		16963.00000	18069	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8461.00000	7586	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		25200.00000	26708	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3650.00000	3160	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		36547.00000	38439	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1153.00000	951	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		50513.00000	52693	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		25864.00000	24250	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		11176.00000	11945	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		37382.00000	35516	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		7414.00000	7930	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		49899.00000	47857	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4931.00000	5272	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		62924.00000	60762	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3232.00000	3451	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		75890.00000	73633	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1742.00000	1867	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		89224.00000	86907	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		883.00000	950	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		102695.00000	100345	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		421.00000	454	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.56500	7.52800		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		19015.00000	17817	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		20731.00000	21796	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11258.00000	10371	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		28453.00000	29829	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5795.00000	5223	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		38753.00000	40444	4.37	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	Call		2385.00000	2085	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		51396.00000	53359	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		28675.00000	27213	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		15191.00000	15991	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		40137.00000	38473	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11725.00000	12324	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		51429.00000	49603	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8356.00000	8792	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		63811.00000	61870	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6339.00000	6661	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		75662.00000	73617	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4048.00000	4266	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		87996.00000	85874	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2491.00000	2632	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		100625.00000	98449	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1476.00000	1563	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.55500	7.51500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8867.00000	7017	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		10042.00000	11315	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		2491.00000	1693	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		23497.00000	25822	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		21122.00000	18396	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2946.00000	3343	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		37605.00000	34539	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		547.00000	605	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		55546.00000	52424	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		61.00000	63	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		426.00000	233	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		41758.00000	44688	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		108153.00000	105030	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		73472.00000	70348	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		4.00000	4	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		91021.00000	87897	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			7.56300	7.52100		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		17331.00000	15564	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		18950.00000	20412	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9627.00000	8412	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		30782.00000	32796	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4733.00000	4003	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		45901.00000	48401	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		28026.00000	25737	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		10577.00000	11516	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	Call		41360.00000	38659	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5295.00000	5822	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		56597.00000	53624	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2357.00000	2614	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		72912.00000	69790	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		927.00000	1035	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		89632.00000	86441	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		321.00000	359	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		106327.00000	103110	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		97.00000	109	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.57100	7.52900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		22268.00000	20565	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		24470.00000	25944	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14380.00000	13090	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		35814.00000	37703	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8658.00000	7754	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		49789.00000	52062	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2481.00000	2137	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		84440.00000	87275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4830.00000	4246	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		66131.00000	68725	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		32375.00000	30272	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		15794.00000	16869	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		44511.00000	42060	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		9586.00000	10313	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		58291.00000	55568	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5449.00000	5904	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		73234.00000	70318	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2892.00000	3154	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		88867.00000	85828	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1430.00000	1568	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.58500	7.54200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		26466.00000	24775	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		29602.00000	31109	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		18580.00000	17231	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		40637.00000	42486	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4779.00000	4282	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		86329.00000	89030	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		7925.00000	7190	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		69177.00000	71641	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		12446.00000	11422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		53872.00000	56046	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		36115.00000	34091	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		20764.00000	21938	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		47405.00000	45078	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	8.00	Put		13990.00000	14862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		60100.00000	57517	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		9036.00000	9651	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		73895.00000	71109	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5584.00000	5996	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		88464.00000	85528	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3297.00000	3559	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		103498.00000	100458	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1858.00000	2016	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.53600	7.49500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		41286.00000	37949	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		524.00000	580	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.54400	7.50200		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		45165.00000	42274	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5469.00000	6006	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.55000	7.50800		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		25746.00000	23881	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		26392.00000	27910	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		17099.00000	15655	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		38206.00000	40145	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10657.00000	9614	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		52764.00000	55103	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3341.00000	2910	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		89133.00000	92085	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6195.00000	5497	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		69859.00000	72543	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		36608.00000	34340	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		17317.00000	18432	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		49470.00000	46853	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10752.00000	11518	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		63948.00000	61056	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6298.00000	6788	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		79573.00000	76483	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3471.00000	3763	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		95885.00000	92663	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1797.00000	1958	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		112492.00000	109192	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		873.00000	955	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.56100	7.51800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		29441.00000	27595	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30875.00000	32442	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		20846.00000	19361	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		42465.00000	44394	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		14098.00000	12962	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	7.00	Put		56425.00000	58703	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5535.00000	4971	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		90912.00000	93762	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9072.00000	8248	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		72647.00000	75237	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		39872.00000	37676	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21630.00000	22847	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		51991.00000	49479	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		14567.00000	15469	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		65538.00000	62760	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9412.00000	10048	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		80185.00000	77197	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5826.00000	6251	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		95589.00000	92446	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3450.00000	3720	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		111431.00000	108180	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1952.00000	2116	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.51000	7.46800		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		43675.00000	40214	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		449.00000	497	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.51800	7.47500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		47368.00000	44341	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5164.00000	5689	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.52200	7.47900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		16259.00000	14370	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14541.00000	16165	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		7856.00000	6698	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		26853.00000	29208	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3134.00000	2559	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		43436.00000	46374	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1006.00000	782	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		63223.00000	66511	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		44058.00000	40982	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2610.00000	3047	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		28590.00000	26011	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6730.00000	7664	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		61334.00000	57985	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		836.00000	1000	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		79246.00000	75782	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		219.00000	268	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		97097.00000	93596	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		47.00000	58	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		114593.00000	111083	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		8.00000	10	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 01/02/2007 Bond Future			7.53000	7.48600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		31364.00000	29394	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		30232.00000	31813	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		22393.00000	20797	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41740.00000	43695	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		15283.00000	14051	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		55684.00000	58003	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9931.00000	9030	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71980.00000	74630	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		42158.00000	39830	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		21105.00000	22328	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		54604.00000	51955	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		14170.00000	15073	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		68424.00000	65506	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9134.00000	9768	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		83282.00000	80154	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5644.00000	6067	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		98832.00000	95550	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3339.00000	3608	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		114760.00000	111371	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1890.00000	2053	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6123.00000	5499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		90431.00000	93359	8.55	0.00	0.00

Total for Derivatives:

15.00

2,606.00

Grand Total:

15.00

2,606.00