



Daily MTM Report

Daily summary for 10/03/2006

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			7.31000	7.28000			0.00	0.00
R157 On 15/09/2015 Bond			7.44500	7.40000			0.00	0.00
R186 On 21/12/2026 Bond			7.18500	7.08000			0.00	0.00
R194 On 28/02/2008 Bond			7.09000	7.06500			0.00	0.00
R201 On 21/12/2014 Bond			7.42500	7.38000			0.00	0.00
R203 On 15/09/2017 Bond			7.44000	7.39000			0.00	0.00
R204 On 21/12/2018 Bond			7.42000	7.36500			0.00	0.00
R207 On 15/01/2020 Bond			7.39500	7.33300			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/05/2006 jGovi			241.24800	241.92000		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		119222.00000	112515	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22.00000	35	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.58800	246.28300		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		162961.00000	156054	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		131.00000	174	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.97500	250.69300		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		207047.00000	199900	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		117.00000	150	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.36300	255.08900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		250957.00000	243716	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		67.00000	86	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.31800	7.29000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.43100	7.38800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.14800	7.03700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.11200	7.09000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.41400	7.37100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.41200	7.36600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.40800	7.35400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.38500	7.32400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11600	7.12100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		651.00000	640	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		355.00000	356	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.99800	6.99800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		871.00000	868	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		876.00000	873	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.04900	7.05700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1240.00000	1228	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		1101.00000	1108	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.12700	7.13500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		978.00000	968	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1872.00000	1882	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.27400	7.27800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1327.00000	1321	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1870.00000	1874	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.36600	7.37900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1603.00000	1586	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1899.00000	1914	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.51100	7.48900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1973.00000	2001	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2002.00000	1972	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.24300	7.24000		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7751.00000	7713	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7876.00000	7773	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.31200	7.29900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13112.00000	13192	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12203.00000	12041	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.40100	7.37900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17312.00000	17490	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14918.00000	14687	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.56600	7.54000		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		15224.00000	15960	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		3186.00000	2850	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.60900	7.58100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20607.00000	21340	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6883.00000	6464	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.66000	7.62900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		25035.00000	25833	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9345.00000	8870	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.64400	7.60700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		25812.00000	28109	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		903.00000	650	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.66400	7.62200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29507.00000	31806	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3584.00000	2991	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.68800	7.64100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		33058.00000	35485	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5853.00000	5051	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/03/2006 jRod			6.57400	6.72600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.66400	6.82400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.81100	6.96700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.85800	6.93900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93000	7.01100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99300	7.07000		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.31700	7.28500		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		4631.00000	4007	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		6070.00000	6759	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		1091.00000	862	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12870.00000	13954	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11078.00000	10089	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2288.00000	2612	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19626.00000	18428	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		716.00000	832	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29128.00000	27850	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		207.00000	242	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38883.00000	37579	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		56.00000	66	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		105.00000	72	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22335.00000	23615	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48641.00000	47330	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		14.00000	17	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		58326.00000	57013	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		4.00000	4	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		67916.00000	66603	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1.00000	1	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		77407.00000	76093	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			7.31400	7.27900		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		8602.00000	7929	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9728.00000	10414	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4157.00000	3730	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		15052.00000	15982	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14597.00000	13710	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6056.00000	6526	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		21801.00000	20750	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3690.00000	3997	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		29838.00000	28675	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		2256.00000	2450	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38344.00000	37107	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1385.00000	1506	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47064.00000	45780	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		825.00000	899	3.87	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	8.75	Call		55920.00000	54606	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		494.00000	538	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64831.00000	63501	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		311.00000	339	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.32400	7.28500		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11007.00000	10302	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12287.00000	13007	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6305.00000	5796	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16779.00000	17695	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		38054.00000	36857	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3436.00000	3664	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45927.00000	44672	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2550.00000	2720	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3100.00000	2785	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		22859.00000	23969	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16712.00000	15838	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8887.00000	9437	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23275.00000	22264	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6432.00000	6845	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		30454.00000	29337	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4680.00000	4988	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1207.00000	1052	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30343.00000	31612	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53968.00000	52670	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1916.00000	2043	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		62094.00000	60765	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1451.00000	1546	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70265.00000	68913	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1113.00000	1185	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.34900	7.30700		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13530.00000	12824	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15481.00000	16210	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9010.00000	8451	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19568.00000	20443	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2878.00000	2618	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30888.00000	32062	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5451.00000	5045	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24695.00000	25724	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18923.00000	18087	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12347.00000	12946	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24934.00000	23987	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9908.00000	10397	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31392.00000	30356	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7995.00000	8394	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38199.00000	37089	3.93	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	8.25	Put		6507.00000	6832	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45240.00000	44070	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5328.00000	5593	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52459.00000	51241	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4402.00000	4620	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59823.00000	58568	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3696.00000	3876	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67258.00000	65973	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3133.00000	3283	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.45200	7.40600		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		15348.00000	12982	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		7493.00000	8979	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5182.00000	4005	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		18350.00000	21024	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		30930.00000	27686	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2469.00000	3077	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		49341.00000	45683	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		683.00000	876	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68621.00000	64820	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		164.00000	215	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		106900.00000	103051	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		7.00000	10	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		928.00000	624	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		35546.00000	39094	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		87901.00000	84062	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		36.00000	48	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		125549.00000	121698	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		2.00000	2	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		143838.00000	139987	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			7.45700	7.40800		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		23014.00000	20736	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15504.00000	17232	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		12281.00000	10719	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		25307.00000	27751	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		36634.00000	33757	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8988.00000	10117	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		52413.00000	49098	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5021.00000	5712	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		69516.00000	65914	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2759.00000	3164	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5277.00000	4413	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		39246.00000	42389	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		87246.00000	83470	6.24	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	8.50	Put		1499.00000	1730	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		105187.00000	101310	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		816.00000	945	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		123085.00000	119150	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		446.00000	518	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		140804.00000	136838	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		247.00000	288	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.46700	7.41600		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		27903.00000	25659	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		21211.00000	23036	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		17149.00000	15461	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		30501.00000	32880	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		87558.00000	83963	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4426.00000	4899	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		4194.00000	3571	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		58810.00000	62255	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		9231.00000	8114	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		43015.00000	45966	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		40833.00000	38112	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14480.00000	15827	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		55433.00000	52332	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9792.00000	10758	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		71148.00000	67760	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6582.00000	7262	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		104346.00000	100605	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2997.00000	3325	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		121268.00000	117427	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2045.00000	2272	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		138132.00000	134219	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1369.00000	1524	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		154898.00000	150935	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		923.00000	1028	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		171373.00000	167366	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		507.00000	568	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.48600	7.43300		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		33408.00000	31192	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28207.00000	30108	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		22697.00000	20919	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		37036.00000	39373	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		14169.00000	12852	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		48419.00000	51218	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		45666.00000	43065	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21289.00000	22804	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		59233.00000	56308	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16036.00000	17228	6.22	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	8.25	Call		73800.00000	70614	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12132.00000	13061	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		89016.00000	85622	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9217.00000	9939	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		104641.00000	101084	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7044.00000	7604	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		120489.00000	116808	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5423.00000	5858	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		136425.00000	132648	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4208.00000	4547	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		152348.00000	148497	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3295.00000	3560	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		167782.00000	163853	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2199.00000	2386	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.18700	7.08000		7.37	5.00	35.00
R186 On 04/05/2006 Bond Future	7.00	Call		11365.00000	6417	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		22365.00000	31924	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2199.00000	906	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		48442.00000	61657	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		31007.00000	21459	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		8065.00000	13025	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		58034.00000	45443	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		2396.00000	4314	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		87770.00000	73866	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		629.00000	1232	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		117657.00000	103316	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		153.00000	319	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		153.00000	40	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		82999.00000	97393	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		146796.00000	132315	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		20.00000	47	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		175003.00000	160498	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		2.00000	5	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		202224.00000	187717	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		228488.00000	213981	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			7.18400	7.07500		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		22469.00000	16393	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		32710.00000	41315	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		9460.00000	6213	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		54679.00000	66114	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		42155.00000	33275	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		18699.00000	24500	8.35	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	7.50	Call		66276.00000	55223	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		10349.00000	13977	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		92883.00000	80367	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5659.00000	7825	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		120500.00000	107081	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3104.00000	4367	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		147792.00000	133722	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1301.00000	1912	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		175051.00000	160636	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		496.00000	763	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		201803.00000	187226	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		172.00000	277	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		227813.00000	213169	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		55.00000	92	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		252995.00000	238325	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		16.00000	28	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.18300	7.07000		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		30964.00000	24297	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		40454.00000	48903	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		16222.00000	11928	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		60424.00000	71245	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		50742.00000	41859	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		26782.00000	33015	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		73880.00000	63211	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		17678.00000	22124	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		98988.00000	86986	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		11701.00000	14813	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		125122.00000	112174	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7856.00000	10023	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		150541.00000	136775	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4358.00000	5707	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		176380.00000	162057	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2298.00000	3090	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		202158.00000	187482	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1152.00000	1591	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		227545.00000	212660	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		549.00000	779	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		6606.00000	4430	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		86834.00000	99773	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.18500	7.06900		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		38616.00000	31579	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		47901.00000	56263	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		23024.00000	18007	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		66748.00000	77131	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		58781.00000	49892	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	7.25	Put		34866.00000	41377	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		11825.00000	8733	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		91284.00000	103591	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		81512.00000	71111	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		25586.00000	30585	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		105777.00000	94198	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18979.00000	22799	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		130803.00000	118325	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		14224.00000	17145	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		154471.00000	141141	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9157.00000	11226	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		178759.00000	164773	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5712.00000	7126	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		203271.00000	188803	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3454.00000	4385	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		227690.00000	212883	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2024.00000	2616	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.08400	7.05700		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1533.00000	1327	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2519.00000	2779	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4253.00000	3903	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		924.00000	1041	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7911.00000	7485	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		292.00000	332	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11973.00000	11519	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		85.00000	97	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16157.00000	15694	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		25.00000	28	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		14072.00000	14538	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		6.00000	4	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9692.00000	10156	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		242.00000	187	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5566.00000	5978	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20357.00000	19891	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		3.00000	4	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24553.00000	24087	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		28729.00000	28263	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		32883.00000	32416	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	1.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.03900	7.00400		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3218.00000	2952	1.18	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	7.00	Put		3278.00000	3537	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1377.00000	1218	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5198.00000	5563	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5736.00000	5384	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2055.00000	2227	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8668.00000	8254	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1262.00000	1373	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11894.00000	11439	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		783.00000	853	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15304.00000	14824	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		505.00000	550	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18709.00000	18208	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		241.00000	264	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22226.00000	21712	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		106.00000	117	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25797.00000	25277	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		42.00000	47	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29386.00000	28863	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		16.00000	18	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.00700	6.96200		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3987.00000	3688	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3505.00000	3777	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2260.00000	2044	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4955.00000	5310	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6187.00000	5819	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2541.00000	2744	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		27.00000	19	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12336.00000	12900	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		215.00000	174	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9306.00000	9835	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		933.00000	811	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6819.00000	7268	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		8671.00000	8251	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1875.00000	2027	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11344.00000	10887	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1413.00000	1526	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14121.00000	13635	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1066.00000	1151	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16821.00000	16307	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		657.00000	714	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19648.00000	19114	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		388.00000	424	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.99900	6.94400		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4486.00000	4189	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3909.00000	4178	1.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	6.75	Call		2872.00000	2636	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4873.00000	5204	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6296.00000	5949	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3151.00000	3370	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		252.00000	209	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10047.00000	10570	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		774.00000	674	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7962.00000	8427	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1645.00000	1477	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6234.00000	6633	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8318.00000	7931	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2614.00000	2793	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10461.00000	10043	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2207.00000	2355	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12689.00000	12246	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1894.00000	2018	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14704.00000	14234	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1379.00000	1476	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16829.00000	16336	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		983.00000	1056	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19043.00000	18531	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		685.00000	739	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.43400	7.38800		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		12416.00000	10467	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		5018.00000	6116	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		25247.00000	22620	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1569.00000	1988	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		40073.00000	37155	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		428.00000	556	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55412.00000	52400	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		108.00000	142	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		70688.00000	67651	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		27.00000	35	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		85728.00000	82683	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		3.00000	4	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		100500.00000	97453	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		114992.00000	111946	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			7.44000	7.39100		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		17431.00000	15579	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		10392.00000	11711	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		28704.00000	26350	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5738.00000	6556	5.25	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	8.00	Call		41752.00000	39062	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3159.00000	3642	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		55674.00000	52781	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1750.00000	2028	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69950.00000	66938	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		982.00000	1141	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		84129.00000	81029	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		397.00000	469	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		98363.00000	95220	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		146.00000	175	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112482.00000	109320	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		48.00000	59	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.44800	7.39700		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		20840.00000	19023	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14342.00000	15748	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		11972.00000	10648	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		21333.00000	23233	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		5827.00000	5013	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		31347.00000	33755	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2189.00000	1799	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44171.00000	47004	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		31574.00000	29352	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9509.00000	10511	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		43750.00000	41227	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6404.00000	7106	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		56690.00000	53954	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4345.00000	4832	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		69980.00000	67090	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2910.00000	3244	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		83117.00000	80094	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1591.00000	1792	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		96541.00000	93430	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		823.00000	936	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		110054.00000	106890	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		402.00000	463	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.46300	7.41000		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		23517.00000	21723	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17977.00000	19450	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14760.00000	13379	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24699.00000	26585	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		8208.00000	7264	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		33909.00000	36232	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3764.00000	3224	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		45518.00000	48246	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33981.00000	31843	5.40	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.75	Put		13241.00000	14369	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		46031.00000	43638	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10362.00000	11236	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		57760.00000	55148	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7431.00000	8086	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		70441.00000	67677	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5713.00000	6216	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		82531.00000	79614	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3661.00000	4010	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		95026.00000	91993	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2265.00000	2499	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		107757.00000	104641	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1353.00000	1503	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.44600	7.39500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		16751.00000	14280	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		8481.00000	10038	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		7359.00000	5915	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		18921.00000	21504	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		30582.00000	27259	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2962.00000	3666	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		47281.00000	43485	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		779.00000	1010	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		65080.00000	61106	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		151.00000	204	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2464.00000	1840	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		34351.00000	37755	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		117598.00000	113570	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		82934.00000	78915	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		21.00000	30	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		100467.00000	96441	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2.00000	3	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.44900	7.39600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24043.00000	21679	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15974.00000	17732	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14713.00000	12992	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		26179.00000	28580	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		8163.00000	7038	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		39643.00000	42640	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		36063.00000	33104	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		8925.00000	10088	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		50285.00000	46852	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4531.00000	5220	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		66006.00000	62248	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	8.25	Put		2078.00000	2442	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		82530.00000	78578	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		857.00000	1027	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		99316.00000	95265	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		317.00000	387	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		116023.00000	111927	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		105.00000	131	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.45700	7.40100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		28590.00000	26196	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21028.00000	22921	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		19445.00000	17580	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		31116.00000	33537	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		12447.00000	11087	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43814.00000	46740	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4154.00000	3577	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		76350.00000	80059	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7454.00000	6533	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58992.00000	62356	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		39808.00000	36912	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13464.00000	14854	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		52825.00000	49495	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8137.00000	9092	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		67232.00000	63559	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4627.00000	5240	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		82575.00000	78655	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2470.00000	2835	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		98436.00000	94353	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1235.00000	1438	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.47200	7.41400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		32463.00000	30078	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26004.00000	27981	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		23561.00000	21623	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36023.00000	38447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6897.00000	6121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		78851.00000	82437	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10898.00000	9788	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62555.00000	65808	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		16394.00000	14891	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		48225.00000	51084	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		43043.00000	40226	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18097.00000	19642	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		55126.00000	51918	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12116.00000	13271	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		68450.00000	64912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7791.00000	8615	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	8.50	Call		82711.00000	78909	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4804.00000	5364	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		97600.00000	93601	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2838.00000	3201	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		112840.00000	108701	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1604.00000	1828	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.42600	7.37100		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		51864.00000	47503	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		753.00000	999	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.43100	7.37300		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		54977.00000	50960	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4654.00000	5433	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.43700	7.37600		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		32835.00000	30008	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		22753.00000	24902	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22881.00000	20638	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		33259.00000	35993	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		15089.00000	13415	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46468.00000	49770	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5444.00000	4683	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		80508.00000	84723	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9366.00000	8196	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		62302.00000	66107	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		44843.00000	41464	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14825.00000	16421	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		58618.00000	54760	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9172.00000	10290	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		73755.00000	69513	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5376.00000	6111	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		89810.00000	85288	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2979.00000	3433	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		106375.00000	101661	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1559.00000	1821	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		123117.00000	118283	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		770.00000	912	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.44800	7.38500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		36198.00000	33371	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26977.00000	29215	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		26492.00000	24180	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37456.00000	40209	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		18607.00000	16799	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		50279.00000	53536	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7998.00000	7047	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		82721.00000	86835	7.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	6.75	Call		12497.00000	11150	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65417.00000	69136	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		47640.00000	44320	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18743.00000	20488	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		60616.00000	56854	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12537.00000	13840	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		74842.00000	70705	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8061.00000	8990	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		89990.00000	85557	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4976.00000	5608	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		105740.00000	101085	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2946.00000	3356	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		121804.00000	116993	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1671.00000	1925	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.40100	7.33900		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		54769.00000	49769	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		655.00000	908	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.40500	7.34000		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		57806.00000	53196	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4337.00000	5172	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.40900	7.34200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		12847.00000	10554	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20538.00000	23795	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5959.00000	4668	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		34955.00000	39215	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		23576.00000	20172	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10552.00000	12699	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2296.00000	1705	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		53207.00000	58166	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		54486.00000	49481	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1732.00000	2278	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		37817.00000	33456	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4650.00000	5841	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		72343.00000	66998	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		539.00000	745	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		90472.00000	84984	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		139.00000	203	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		108387.00000	102852	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		30.00000	46	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		125897.00000	120349	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		5.00000	8	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.41700	7.34800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		28505.00000	25844	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36600.00000	39587	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	7.00	Call		20200.00000	18103	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49350.00000	52900	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		38631.00000	35401	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26248.00000	28665	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13699.00000	12123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		64496.00000	68567	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		50469.00000	46698	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18164.00000	20041	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		63793.00000	59541	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12108.00000	13502	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		78304.00000	73648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7762.00000	8754	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		93671.00000	88696	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4781.00000	5454	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		109571.00000	104360	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2827.00000	3263	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		125725.00000	120347	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1603.00000	1873	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8859.00000	7735	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		81915.00000	86438	8.55	0.00	0.00

Total for Derivatives:							5.00	2,108.00
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Grand Total:							5.00	2,108.00
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