



Daily MTM Report

Daily summary for 03/08/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.55500	8.62000			0.00	0.00
R157 On 15/09/2015 Bond			8.69000	8.73000			0.00	0.00
R186 On 21/12/2026 Bond			8.45500	8.48500			0.00	0.00
R194 On 28/02/2008 Bond			8.57500	8.68000			0.00	0.00
R201 On 21/12/2014 Bond			8.70000	8.74000			0.00	0.00
R203 On 15/09/2017 Bond			8.67000	8.71000			0.00	0.00
R204 On 21/12/2018 Bond			8.66000	8.70000			0.00	0.00
R207 On 15/01/2020 Bond			8.63900	8.67800			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 03/08/2006 jGovi			231.67000	230.95100		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		9579.00000	16700	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		69.00000	0	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			236.22900	235.52300		4.10	0.00	886.00
GOVI On 02/11/2006 jGovi	230.00	Call		58198.00000	64446	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2968.00000	2156	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.27200	240.60300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		107412.00000	113788	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1382.00000	1068	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.87800	8.96100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.91300	8.96500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.76300	8.77200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.47100	8.54900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.00400	9.06600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.86300	8.90500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.88800	8.92300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.87300	8.90200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.95800	7.95400		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.95200	7.96100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2349.00000	2327	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		0.00000	0	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.48400	8.62700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3980.00000	3638	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		9.00000	15	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.91500	9.00200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3752.00000	3557	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		90.00000	106	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.10300	9.21900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4332.00000	4078	0.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/05/2007 jFra	7.50	Put		143.00000	171	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.14100	9.26800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4530.00000	4261	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		222.00000	261	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.19000	9.29500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5007.00000	4772	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		305.00000	344	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.19200	9.30900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26795.00000	26626	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22365.00000	22481	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.88400	8.98500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		31694.00000	29878	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.04900	9.16500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35756.00000	33843	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		876.00000	1035	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.01600	9.10500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		74005.00000	70633	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.08000	9.17000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		76378.00000	72983	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		5.00000	8	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.89200	8.94600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		111018.00000	107823	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.92200	8.97300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		112507.00000	109556	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27100	7.27500		0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.54700	7.55400		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.91900	7.92800		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.75900	7.76600		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.00100	8.01200		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25700	8.27200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.06300	8.07500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.59000	8.61700		4.40	1,146.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Call		291.00000	0	4.44	0.00	0.00
R153 On 03/08/2006 Bond Future	8.55	Put		2757.00000	1473	4.44	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.50	Call		72.00000	0	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		4383.00000	3318	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Call		12.00000	0	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.45	Put		6172.00000	5167	4.37	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		13592.00000	12599	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		4929.00000	5869	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		54.00000	0	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		42009.00000	41016	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		22967.00000	21974	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		32439.00000	31446	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		51677.00000	50684	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		61444.00000	60451	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		13969.00000	14962	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.59600	8.66600		4.50	418.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		12395.00000	13708	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9490.00000	8374	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		8685.00000	9751	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		12713.00000	11350	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call		7101.00000	8038	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14615.00000	13125	4.47	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		4491.00000	5180	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		19019.00000	17280	4.33	0.00	101.00
R153 On 02/11/2006 Bond Future	8.50	Call		7868.00000	8869	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		13637.00000	12210	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2216.00000	2630	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		25589.00000	23574	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		918.00000	1127	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		33221.00000	31001	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		298.00000	381	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		41618.00000	39273	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		103.00000	135	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		50529.00000	48133	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		31.00000	42	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		59652.00000	57234	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		8.00000	11	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		68914.00000	66489	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		2.00000	3	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		78284.00000	75856	3.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	9.00	Call		17906.00000	19499	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6409.00000	5574	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		24252.00000	26076	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4246.00000	3642	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.59600	8.66000		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17853.00000	18945	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		14929.00000	13937	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14182.00000	15141	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		17768.00000	16643	4.74	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12505.00000	13396	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		19364.00000	18170	4.67	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		9492.00000	10243	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		22933.00000	21599	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13327.00000	14252	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		18548.00000	17389	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		22925.00000	24172	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11931.00000	11093	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6339.00000	6915	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		28075.00000	26566	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3943.00000	4355	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		34050.00000	32378	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2217.00000	2487	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		40774.00000	38959	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1335.00000	1511	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		48419.00000	46510	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		766.00000	876	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		56457.00000	54481	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		218.00000	254	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		73361.00000	71312	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		419.00000	484	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		64795.00000	62775	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		28522.00000	29905	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9531.00000	8828	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.67500	8.72600		8.00	116.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		3248.00000	5550	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1476.00000	0	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Call		16.00000	0	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.55	Put		13115.00000	9321	7.76	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		2.00000	0	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		16854.00000	13075	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Call		0.00000	0	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	8.45	Put		20621.00000	16844	7.64	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		74953.00000	71175	6.84	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		35843.00000	32066	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		55207.00000	51430	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		95089.00000	91312	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		115625.00000	111848	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		136569.00000	132792	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		20040.00000	23817	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		37958.00000	41735	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.71700	8.78300		8.40	0.00	5.00
R157 On 02/11/2006 Bond Future	8.75	Call		20816.00000	23118	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		23194.00000	20733	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		15599.00000	17524	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		28866.00000	26027	8.21	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		14045.00000	15844	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		30970.00000	28004	8.15	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		12587.00000	14259	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		33182.00000	30091	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	9.00	Call		31126.00000	34023	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		15630.00000	13763	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		6750.00000	7830	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		45912.00000	42228	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		3096.00000	3694	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		61182.00000	57015	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1171.00000	1444	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		78545.00000	74054	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		446.00000	562	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		97482.00000	92835	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		149.00000	192	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		117228.00000	112508	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		11.00000	15	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		158354.00000	153594	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		44.00000	57	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		137555.00000	132805	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		43305.00000	46711	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		10269.00000	8912	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		56843.00000	60655	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		6595.00000	5643	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		71299.00000	75415	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		4160.00000	3512	9.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.45	Call		11232.00000	12781	8.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		35513.00000	32298	8.03	0.00	0.00
R157 On 01/02/2007 Bond Future			8.72300	8.76000		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		31725.00000	32982	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		32430.00000	31076	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		28374.00000	29539	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		36158.00000	34712	8.49	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		25246.00000	26321	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		40163.00000	38626	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		23767.00000	24797	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		42269.00000	40688	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		26782.00000	27902	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		38125.00000	36634	8.48	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		43004.00000	44471	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		26239.00000	25094	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		16319.00000	17120	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		52952.00000	51142	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10449.00000	11034	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		65554.00000	63527	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6116.00000	6508	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		80041.00000	77821	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3726.00000	3984	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		96827.00000	94473	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2158.00000	2319	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		114798.00000	112348	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1186.00000	1280	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		133737.00000	131219	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		54412.00000	56070	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		20497.00000	19544	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		66676.00000	68502	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		15924.00000	15139	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		79652.00000	81621	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		12370.00000	11729	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.43000	8.48500		13.00	66.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		4241.00000	7757	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2585.00000	0	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Call		17.00000	0	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.30	Put		20732.00000	14613	13.06	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		2.00000	0	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		26410.00000	20307	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Call		0.00000	0	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.20	Put		32143.00000	26042	12.88	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		55504.00000	49403	12.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		85676.00000	79575	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		116972.00000	110872	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		149443.00000	143342	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		183140.00000	177039	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		218118.00000	212018	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		28732.00000	34832	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1.00000	0	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		54859.00000	60960	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		80080.00000	86181	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.46400	8.49500		13.05	6.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		33386.00000	34992	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		32837.00000	31035	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		22947.00000	24193	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		44639.00000	42476	13.13	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		20675.00000	21831	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		48026.00000	45774	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		18490.00000	19558	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		51542.00000	49202	12.95	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		11179.00000	11914	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		67447.00000	64773	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		5201.00000	5600	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		91447.00000	88438	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		1980.00000	2156	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		119312.00000	116080	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		581.00000	641	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		150155.00000	146807	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		174.00000	193	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		183198.00000	179809	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		44.00000	49	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		217779.00000	214376	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		49293.00000	51328	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		21821.00000	20447	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		67615.00000	70018	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		14152.00000	13148	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		9.00000	10	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		253772.00000	250365	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.45900	8.48600		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		52932.00000	54357	15.34	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.50	Put		51404.00000	49876	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		41718.00000	42943	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		62297.00000	60569	14.96	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		39110.00000	40285	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		65315.00000	63536	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		36578.00000	37702	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		68449.00000	66619	14.77	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		27327.00000	28247	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		82267.00000	80233	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		17868.00000	18543	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		102589.00000	100311	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		10754.00000	11213	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		126348.00000	123853	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		5828.00000	6109	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		153433.00000	150760	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3305.00000	3474	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		184109.00000	181325	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1761.00000	1856	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		217004.00000	214146	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		878.00000	928	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		251856.00000	248952	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		68537.00000	70197	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		40239.00000	38945	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		85496.00000	87368	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		31349.00000	30267	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.66000	8.68200		2.00	55.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		1107.00000	1306	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		120.00000	0	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Call		20.00000	0	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.55	Put		1939.00000	1600	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Call		0.00000	0	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.45	Put		3377.00000	3057	1.98	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		6299.00000	5980	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		3.00000	0	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2651.00000	2328	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		9969.00000	9649	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		13656.00000	13337	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		17362.00000	17042	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		21086.00000	20766	1.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		24827.00000	24508	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		28588.00000	28268	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		4603.00000	4923	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.68100	8.80700		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2724.00000	3369	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5273.00000	4367	1.87	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2236.00000	2803	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6020.00000	5037	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1214.00000	1594	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8095.00000	6923	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		586.00000	810	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10576.00000	9249	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		240.00000	351	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13352.00000	11913	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		80.00000	125	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16329.00000	14824	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		28.00000	46	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		19427.00000	17894	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		9.00000	15	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		22571.00000	21027	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2.00000	4	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		25742.00000	24193	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		35354.00000	33803	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		32135.00000	30585	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		28931.00000	27381	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		2472.00000	3078	1.86	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5639.00000	4694	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future			8.70200	8.82600		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4877.00000	5482	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5639.00000	5001	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4607.00000	5193	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5871.00000	5213	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3606.00000	4115	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6880.00000	6145	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2567.00000	2978	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8363.00000	7529	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1710.00000	2024	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10036.00000	9107	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1080.00000	1307	1.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	7.75	Put		11947.00000	10930	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		632.00000	785	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14048.00000	12957	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		390.00000	493	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16365.00000	15224	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		231.00000	297	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18775.00000	17597	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		132.00000	172	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21253.00000	20051	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		19.00000	26	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28934.00000	27697	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		37.00000	51	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26345.00000	25115	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		72.00000	96	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23781.00000	22562	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		4345.00000	4912	1.74	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6111.00000	5434	1.74	0.00	0.00
R201 On 03/08/2006 Bond Future			8.68500	8.74100		8.45	26.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		2061.00000	3812	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1534.00000	0	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Call		50.00000	0	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.60	Put		8348.00000	5013	8.27	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Call		7.00000	0	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.55	Put		11268.00000	7976	8.21	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		1.00000	0	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		14236.00000	10951	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Call		0.00000	0	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	8.45	Put		17222.00000	13937	8.09	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		15014.00000	18298	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1.00000	0	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		29280.00000	25995	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		44612.00000	41327	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		60238.00000	56953	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		76165.00000	72880	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		29229.00000	32514	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.72500	8.76700		8.45	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		16992.00000	18126	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		17965.00000	16692	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		14112.00000	15120	8.33	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.65	Put		20836.00000	19436	8.33	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		11524.00000	12405	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		24040.00000	22514	8.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		10342.00000	11160	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		25771.00000	24182	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		12781.00000	13725	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		22395.00000	20933	8.26	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		25249.00000	26685	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		12031.00000	11059	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		5611.00000	6136	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		35765.00000	33883	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2619.00000	2909	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		47772.00000	45656	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1010.00000	1143	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		61444.00000	59170	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		392.00000	448	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		76393.00000	74042	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		134.00000	155	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		91994.00000	89608	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		40.00000	47	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		108058.00000	105658	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		10.00000	12	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		124492.00000	122087	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		35005.00000	36702	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		7853.00000	7143	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.72800	8.76500		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		26728.00000	27721	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		27569.00000	26487	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		23769.00000	24693	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		30235.00000	29085	9.39	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		20981.00000	21836	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		33115.00000	31895	9.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		19654.00000	20474	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		34637.00000	33382	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		22353.00000	23243	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		31648.00000	30463	9.33	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		34848.00000	36005	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		21798.00000	20880	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13719.00000	14365	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		43101.00000	41671	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8966.00000	9444	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		53008.00000	51411	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5433.00000	5762	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		64403.00000	62657	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3412.00000	3634	8.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.50	Put		77582.00000	75729	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2048.00000	2190	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		91697.00000	89765	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1172.00000	1259	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		106585.00000	104597	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		639.00000	689	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		122104.00000	120080	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		43806.00000	45112	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		17112.00000	16343	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.65000	8.73200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		2186.00000	6881	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		952.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Call		9.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.60	Put		9122.00000	3465	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		16093.00000	10445	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.55	Put		12595.00000	6947	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		18153.00000	23800	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		33837.00000	28190	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		52012.00000	46364	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		70627.00000	64980	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		89697.00000	84049	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		109232.00000	103584	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		129245.00000	123598	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.69100	8.73200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14601.00000	16018	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		13384.00000	12020	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		11422.00000	12625	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		16995.00000	15416	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		10016.00000	11114	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		19008.00000	17324	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8732.00000	9726	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		21159.00000	19372	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		7566.00000	8461	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		23444.00000	21558	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3354.00000	3828	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	8.25	Put		36732.00000	34426	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1247.00000	1454	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		52542.00000	49968	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		383.00000	456	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		70022.00000	67314	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		96.00000	116	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		88517.00000	85757	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		19.00000	24	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		107674.00000	104897	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3.00000	4	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		127353.00000	124573	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		168180.00000	165399	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		147521.00000	144740	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.69400	8.73200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		20514.00000	21806	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		19313.00000	18064	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		17347.00000	18503	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		22842.00000	21457	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		15887.00000	16975	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		24753.00000	23300	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		14508.00000	15530	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		26761.00000	25241	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13212.00000	14168	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		28866.00000	27281	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		29826.00000	31449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		12152.00000	11234	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7907.00000	8559	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		40809.00000	38920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4365.00000	4773	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		54918.00000	52783	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2209.00000	2439	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		70824.00000	68513	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1018.00000	1136	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		88120.00000	85697	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		425.00000	479	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		106449.00000	103962	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		16.00000	19	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		165533.00000	162994	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		54.00000	62	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		145273.00000	142740	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		160.00000	182	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		125552.00000	123033	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future			8.64000	8.72200		10.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Call		18.00000	0	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.55	Put		12515.00000	6567	10.64	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Call		2.00000	0	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.50	Put		16174.00000	10242	10.56	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Call		0.00000	0	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.45	Put		19867.00000	13936	10.48	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		53997.00000	48067	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	10.18	0.00	0.00
R204 On 03/08/2006 Bond Future	8.25	Put		34838.00000	28908	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future			8.67800	8.71900		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		22620.00000	24079	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		20415.00000	18946	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		18920.00000	20224	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		23854.00000	22230	10.86	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		17201.00000	18426	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		25731.00000	24029	10.78	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		14035.00000	15104	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		29815.00000	27956	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		15572.00000	16719	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		27718.00000	25937	10.71	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33284.00000	35105	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		13547.00000	12441	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		7728.00000	8426	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		41961.00000	39731	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		3657.00000	4049	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		56822.00000	54286	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1433.00000	1615	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		74025.00000	71279	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		557.00000	634	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		93085.00000	90235	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		189.00000	218	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		113178.00000	110280	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		56.00000	65	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		134045.00000	131127	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3.00000	4	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		177678.00000	174751	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		14.00000	17	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		155560.00000	152635	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.67800	8.71600		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		35032.00000	36376	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		32640.00000	31301	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		31232.00000	32487	12.36	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		35899.00000	34470	12.36	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.60	Call		29409.00000	30618	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		37631.00000	36157	12.28	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25921.00000	27038	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		41309.00000	39743	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		27638.00000	28801	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		39434.00000	37914	12.20	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		45342.00000	46897	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		25612.00000	24483	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		18194.00000	19079	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		51816.00000	50018	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		11972.00000	12632	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		64295.00000	62272	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7277.00000	7734	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		78783.00000	76556	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4564.00000	4873	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		95746.00000	93372	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2729.00000	2927	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		114095.00000	111610	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1551.00000	1671	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		133626.00000	131063	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		426.00000	464	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		175552.00000	172906	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		836.00000	905	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		154159.00000	151545	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.61000	8.67800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Call		147.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.60	Put		5811.00000	729	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Call		15.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.55	Put		9335.00000	4386	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Call		1.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.50	Put		12999.00000	8063	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Call		0.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.45	Put		16696.00000	11761	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		0.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		50932.00000	45997	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Call		0.00000	0	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.25	Put		31698.00000	26763	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.65300	8.69300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		7674.00000	8991	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		10758.00000	9206	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		11275.00000	12949	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		7209.00000	6014	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		6194.00000	7333	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		12882.00000	11153	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.50	Call		3846.00000	4656	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		17805.00000	15746	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		2956.00000	3620	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		20579.00000	18374	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		4921.00000	5890	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		15234.00000	13335	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		859.00000	1105	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		33347.00000	30723	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		117.00000	160	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		51654.00000	48829	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		9.00000	13	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		71134.00000	68270	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		91268.00000	88399	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		111982.00000	109113	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		133287.00000	130419	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		155202.00000	152333	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		23643.00000	26050	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2043.00000	1582	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.65200	8.68800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		20300.00000	21524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		23001.00000	21667	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		23800.00000	25158	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		19417.00000	18217	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		18675.00000	19832	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		24947.00000	23545	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		15678.00000	16703	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		29150.00000	27616	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		14305.00000	15265	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		31407.00000	29808	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		17134.00000	18225	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		26996.00000	25529	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9631.00000	10347	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		41451.00000	39609	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5478.00000	5938	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		56155.00000	54055	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2866.00000	3135	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		72923.00000	70633	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1370.00000	1513	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		91349.00000	88932	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		595.00000	663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		111053.00000	108562	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		234.00000	263	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		131745.00000	129216	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		83.00000	94	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		153241.00000	150694	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		33950.00000	35630	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12190.00000	11312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		26.00000	30	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		175444.00000	172889	8.55	0.00	0.00

Total for Derivatives:							1,833.00	1,970.00
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Grand Total:							1,833.00	1,970.00
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