



Daily MTM Report

Daily summary for 09/03/2006

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			7.28000	7.30500			0.00	0.00
R157 On 15/09/2015 Bond			7.40000	7.42500			0.00	0.00
R186 On 21/12/2026 Bond			7.08000	7.09500			0.00	0.00
R194 On 28/02/2008 Bond			7.06500	7.09000			0.00	0.00
R201 On 21/12/2014 Bond			7.38000	7.40000			0.00	0.00
R203 On 15/09/2017 Bond			7.39000	7.41500			0.00	0.00
R204 On 21/12/2018 Bond			7.36500	7.38500			0.00	0.00
R207 On 15/01/2020 Bond			7.33300	7.35100			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			241.92000	241.65500		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		116580.00000	119222	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		30.00000	22	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.28300	246.01900		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		160342.00000	162961	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		152.00000	131	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.69300	250.43900		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		204521.00000	207047	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		131.00000	117	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.08900	254.84700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		248544.00000	250957	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		74.00000	67	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.29000	7.31400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.38800	7.41300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.03700	7.05100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.09000	7.11300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.37100	7.39000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.36600	7.38900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.35400	7.37400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.32400	7.34200		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			7.12100	7.12600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		663.00000	651	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		354.00000	355	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.99800	7.00600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		884.00000	871	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		869.00000	876	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.05700	7.06200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1249.00000	1240	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		1097.00000	1101	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.13500	7.14300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		988.00000	978	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1862.00000	1872	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.27800	7.28100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1332.00000	1327	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1868.00000	1870	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.37900	7.38000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1606.00000	1603	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1899.00000	1899	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.48900	7.49900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1988.00000	1973	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1991.00000	2002	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.24000	7.25100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7927.00000	7751	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7837.00000	7876	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.29900	7.32000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13353.00000	13112	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12054.00000	12203	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.37900	7.40900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17634.00000	17312	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14684.00000	14918	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.54000	7.57000		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		16193.00000	15224	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		2918.00000	3186	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.58100	7.61300		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		21527.00000	20607	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6487.00000	6883	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.62900	7.66400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		26001.00000	25035	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8875.00000	9345	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.60700	7.63700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		27708.00000	25812	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		741.00000	903	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.62200	7.65300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		31236.00000	29507	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3190.00000	3584	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.64100	7.67400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		34786.00000	33058	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5327.00000	5853	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			6.72600	6.72700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.82400	6.82600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.96700	6.97100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.93900	6.94200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01100	7.01500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.07000	7.07400		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.28500	7.31200		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		5605.00000	4631	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		8152.00000	6070	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		1947.00000	1091	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		14833.00000	12870	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11737.00000	11078	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		4055.00000	2288	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19668.00000	19626	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1867.00000	716	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28632.00000	29128	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		818.00000	207	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38068.00000	38883	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		349.00000	56	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		414.00000	105	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23753.00000	22335	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47619.00000	48641	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		101.00000	14	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57238.00000	58326	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		25.00000	4	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66812.00000	67916	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		5.00000	1	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		76299.00000	77407	4.35	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1.00000	0	4.35	0.00	0.00
R153 On 03/08/2006 Bond Future			7.27900	7.30700		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		10245.00000	8602	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12458.00000	9728	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5778.00000	4157	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17759.00000	15052	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		16159.00000	14597	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		8704.00000	6056	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		23083.00000	21801	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		6058.00000	3690	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30724.00000	29838	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4228.00000	2256	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38844.00000	38344	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2972.00000	1385	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46898.00000	47064	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1745.00000	825	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		55313.00000	55920	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		974.00000	494	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63949.00000	64831	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		516.00000	311	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.28500	7.31300		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		13661.00000	11007	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		15964.00000	12287	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		9048.00000	6305	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20545.00000	16779	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		40034.00000	38054	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6439.00000	3436	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46925.00000	45927	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4571.00000	2550	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		5429.00000	3100	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		26211.00000	22859	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		19337.00000	16712	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12535.00000	8887	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25708.00000	23275	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		9888.00000	6432	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32605.00000	30454	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7854.00000	4680	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		2852.00000	1207	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		33011.00000	30343	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54193.00000	53968	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3164.00000	1916	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61754.00000	62094	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2134.00000	1451	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69531.00000	70265	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1402.00000	1113	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.30700	7.33500		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		16265.00000	13530	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		19173.00000	15481	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		11671.00000	9010	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		23185.00000	19568	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		4784.00000	2878	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		33750.00000	30888	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		7818.00000	5451	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28018.00000	24695	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		21960.00000	18923	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		16341.00000	12347	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		28149.00000	24934	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14081.00000	9908	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		34709.00000	31392	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12269.00000	7995	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		41539.00000	38199	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		10803.00000	6507	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		47454.00000	45240	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		8499.00000	5328	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53695.00000	52459	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6596.00000	4402	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		60217.00000	59823	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5047.00000	3696	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		66975.00000	67258	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3807.00000	3133	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.40600	7.43200		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		16601.00000	15348	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		10925.00000	7493	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6680.00000	5182	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		22026.00000	18350	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		30850.00000	30930	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		4568.00000	2469	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48125.00000	49341	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		1646.00000	683	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		66894.00000	68621	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		616.00000	164	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		104799.00000	106900	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		85.00000	7	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		1741.00000	928	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		38538.00000	35546	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		85914.00000	87901	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		227.00000	36	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		123387.00000	125549	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		18.00000	2	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		141662.00000	143838	6.85	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3.00000	0	6.85	0.00	0.00
R157 On 03/08/2006 Bond Future			7.40800	7.43400		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		25651.00000	23014	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		20269.00000	15504	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		15020.00000	12281	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		30174.00000	25307	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		39132.00000	36634	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		13614.00000	8988	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		54395.00000	52413	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		9131.00000	5021	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		70787.00000	69516	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		6158.00000	2759	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		7459.00000	5277	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		43556.00000	39246	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		87798.00000	87246	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		4179.00000	1499	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		104566.00000	105187	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2322.00000	816	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		121734.00000	123085	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1223.00000	446	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139040.00000	140804	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		610.00000	247	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.41600	7.44200		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		32703.00000	27903	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28087.00000	21211	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		21939.00000	17149	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		37367.00000	30501	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		90974.00000	87558	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		9918.00000	4426	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		7102.00000	4194	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		63793.00000	58810	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		13338.00000	9231	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		49198.00000	43015	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		45695.00000	40833	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		21418.00000	14480	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		59960.00000	55433	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		16394.00000	9792	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		75175.00000	71148	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		12685.00000	6582	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		106000.00000	104346	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6727.00000	2997	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		121585.00000	121268	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4438.00000	2045	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		137533.00000	138132	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2846.00000	1369	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		153673.00000	154898	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1774.00000	923	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		169865.00000	171373	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1074.00000	507	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.43300	7.45900		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		37907.00000	33408	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		34727.00000	28207	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		26796.00000	22697	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		43156.00000	37036	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		17488.00000	14169	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		53759.00000	48419	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		51416.00000	45666	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		29061.00000	21289	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		65924.00000	59233	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		24749.00000	16036	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		81002.00000	73800	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		21354.00000	12132	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		96506.00000	89016	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		18728.00000	9217	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		109886.00000	104641	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		14311.00000	7044	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		123820.00000	120489	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		10775.00000	5423	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		138187.00000	136425	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7992.00000	4208	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		152870.00000	152348	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5838.00000	3295	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		167762.00000	167782	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4200.00000	2199	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.08000	7.09500		7.37	0.00	30.00
R186 On 04/05/2006 Bond Future	7.00	Call		15503.00000	11365	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		28551.00000	22365	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		4731.00000	2199	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		53022.00000	48442	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		34949.00000	31007	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		14056.00000	8065	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		60130.00000	58034	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		6541.00000	2396	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		88069.00000	87770	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2976.00000	629	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		116823.00000	117657	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1367.00000	153	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		785.00000	153	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		85679.00000	82999	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		145152.00000	146796	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		425.00000	20	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		173067.00000	175003	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		114.00000	2	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		200203.00000	202224	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		26.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		226446.00000	228488	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5.00000	0	9.43	0.00	0.00
R186 On 03/08/2006 Bond Future			7.07500	7.09000		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		29015.00000	22469	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		41291.00000	32710	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		14649.00000	9460	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		61903.00000	54679	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		49258.00000	42155	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		27836.00000	18699	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		72865.00000	66276	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18973.00000	10349	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		98339.00000	92883	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		13150.00000	5659	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		124705.00000	120500	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9344.00000	3104	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		149833.00000	147792	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		5377.00000	1301	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		175474.00000	175051	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2953.00000	496	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		201144.00000	201803	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1549.00000	172	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		226500.00000	227813	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		776.00000	55	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		251316.00000	252995	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		371.00000	16	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.07000	7.08500		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		40934.00000	30964	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		52446.00000	40454	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		24904.00000	16222	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		71127.00000	60424	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		61773.00000	50742	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		39835.00000	26782	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		84933.00000	73880	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		30752.00000	17678	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		109456.00000	98988	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		24189.00000	11701	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		134647.00000	125122	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		19402.00000	7856	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		157480.00000	150541	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		13318.00000	4358	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		180989.00000	176380	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		8928.00000	2298	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		204831.00000	202158	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5845.00000	1152	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		228714.00000	227545	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3739.00000	549	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		12997.00000	6606	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		95246.00000	86834	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.06900	7.08400		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		48035.00000	38616	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		59326.00000	47901	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		30994.00000	23024	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		76725.00000	66748	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		69675.00000	58781	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		47767.00000	34866	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		17591.00000	11825	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		99055.00000	91284	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		93107.00000	81512	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		39187.00000	25586	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		117623.00000	105777	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		32831.00000	18979	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		142563.00000	130803	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		27989.00000	14224	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		163972.00000	154471	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		20664.00000	9157	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		186053.00000	178759	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		15013.00000	5712	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		208546.00000	203271	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10734.00000	3454	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		231215.00000	227690	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7555.00000	2024	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.05700	7.08400		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1850.00000	1533	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3302.00000	2519	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4344.00000	4253	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1482.00000	924	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7758.00000	7911	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		605.00000	292	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11653.00000	11973	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		232.00000	85	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15752.00000	16157	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		86.00000	25	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		3.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14541.00000	14072	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		71.00000	6	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10223.00000	9692	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		515.00000	242	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6305.00000	5566	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19920.00000	20357	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		33.00000	3	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24093.00000	24553	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		7.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28264.00000	28729	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32416.00000	32883	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			7.00400	7.03400		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3948.00000	3218	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		4457.00000	3278	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2157.00000	1377	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6427.00000	5198	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6240.00000	5736	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3008.00000	2055	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9025.00000	8668	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2070.00000	1262	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12076.00000	11894	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1415.00000	783	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15339.00000	15304	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		991.00000	505	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18710.00000	18709	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		692.00000	241	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22060.00000	22226	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		390.00000	106	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25513.00000	25797	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		209.00000	42	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29027.00000	29386	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		106.00000	16	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.96200	6.99300		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5361.00000	3987	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5272.00000	3505	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3623.00000	2260	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6712.00000	4955	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7456.00000	6187	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4204.00000	2541	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		542.00000	27	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13245.00000	12336	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1202.00000	215	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10686.00000	9306	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2227.00000	933	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8507.00000	6819	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9780.00000	8671	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3378.00000	1875	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12278.00000	11344	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2740.00000	1413	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14880.00000	14121	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2219.00000	1066	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17360.00000	16821	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1589.00000	657	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19978.00000	19648	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1111.00000	388	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.94400	6.97600		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6032.00000	4486	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5785.00000	3909	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		4500.00000	2872	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6831.00000	4873	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7815.00000	6296	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5000.00000	3151	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1168.00000	252	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11292.00000	10047	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2037.00000	774	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9554.00000	7962	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3132.00000	1645	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8051.00000	6234	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9734.00000	8318	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4359.00000	2614	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11759.00000	10461	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3835.00000	2207	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13901.00000	12689	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3437.00000	1894	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15748.00000	14704	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2752.00000	1379	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17695.00000	16829	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2178.00000	983	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19731.00000	19043	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1702.00000	685	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.38800	7.40800		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		14524.00000	12416	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		8453.00000	5018	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26412.00000	25247	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		4059.00000	1569	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		40207.00000	40073	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1888.00000	428	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		54851.00000	55412	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		873.00000	108	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		69745.00000	70688	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		409.00000	27	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		84523.00000	85728	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		124.00000	3	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		99206.00000	100500	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		32.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		113673.00000	114992	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		7.00000	0	6.14	0.00	0.00
R201 On 03/08/2006 Bond Future			7.39100	7.41200		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		20965.00000	17431	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		15286.00000	10392	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		32129.00000	28704	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		10523.00000	5738	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		44573.00000	41752	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		7341.00000	3159	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		57780.00000	55674	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		5216.00000	1750	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		71392.00000	69950	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3784.00000	982	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		84553.00000	84129	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2183.00000	397	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		98057.00000	98363	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1200.00000	146	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		111701.00000	112482	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		628.00000	48	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.39700	7.41800		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		26657.00000	20840	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		21488.00000	14342	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		17836.00000	11972	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		28526.00000	21333	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		10748.00000	5827	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		37596.00000	31347	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		5605.00000	2189	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		48916.00000	44171	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		37525.00000	31574	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		16788.00000	9509	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		49334.00000	43750	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		13317.00000	6404	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		61752.00000	56690	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		10735.00000	4345	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		74536.00000	69980	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8795.00000	2910	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		86317.00000	83117	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6120.00000	1591	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		98544.00000	96541	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4155.00000	823	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		111073.00000	110054	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2750.00000	402	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.41000	7.43100		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		30402.00000	23517	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		26157.00000	17977	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		21486.00000	14760	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		32721.00000	24699	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		13974.00000	8208	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		40972.00000	33909	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		8110.00000	3764	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		51161.00000	45518	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		41229.00000	33981	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		21784.00000	13241	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		52840.00000	46031	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		18467.00000	10362	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		64900.00000	57760	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		15866.00000	7431	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		77258.00000	70441	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		13825.00000	5713	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		88032.00000	82531	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10457.00000	3661	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		99249.00000	95026	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		7784.00000	2265	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		110809.00000	107757	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5700.00000	1353	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.39500	7.42000		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15671.00000	16751	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		9378.00000	8481	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6773.00000	7359	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		20311.00000	18921	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29046.00000	30582	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		3403.00000	2962	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		45464.00000	47281	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		938.00000	779	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		63144.00000	65080	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		192.00000	151	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2232.00000	2464	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		36096.00000	34351	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		115621.00000	117598	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		80964.00000	82934	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		29.00000	21	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		98491.00000	100467	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		3.00000	2	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.39600	7.42200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		22964.00000	24043	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16920.00000	15974	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		13948.00000	14713	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		27439.00000	26179	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7678.00000	8163	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		41182.00000	39643	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34682.00000	36063	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9569.00000	8925	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		48654.00000	50285	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4925.00000	4531	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		64196.00000	66006	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		2293.00000	2078	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		80609.00000	82530	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		961.00000	857	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		97336.00000	99316	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		362.00000	317	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		114016.00000	116023	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		122.00000	105	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.40100	7.42800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27496.00000	28590	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22003.00000	21028	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		18605.00000	19445	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32346.00000	31116	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		11844.00000	12447	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		45281.00000	43814	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3907.00000	4154	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		78173.00000	76350	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7053.00000	7454	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		60660.00000	58992	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		38467.00000	39808	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14192.00000	13464	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51265.00000	52825	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8646.00000	8137	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65495.00000	67232	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4960.00000	4627	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		80708.00000	82575	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2672.00000	2470	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		96481.00000	98436	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1349.00000	1235	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.41400	7.44100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31403.00000	32463	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26977.00000	26004	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22708.00000	23561	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37204.00000	36023	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6568.00000	6897	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		80556.00000	78851	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10421.00000	10898	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		64112.00000	62555	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		15740.00000	16394	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		49605.00000	48225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41779.00000	43043	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18866.00000	18097	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		53674.00000	55126	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12698.00000	12116	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		66837.00000	68450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8211.00000	7791	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		80967.00000	82711	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5094.00000	4804	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		95757.00000	97600	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3028.00000	2838	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		110925.00000	112840	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1723.00000	1604	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.37100	7.39100		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		50315.00000	51864	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		883.00000	753	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.37300	7.39300		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		53639.00000	54977	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4973.00000	4654	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.37600	7.39700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31920.00000	32835	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23555.00000	22753	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22168.00000	22881	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		34263.00000	33259	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14567.00000	15089	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		47663.00000	46468	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5217.00000	5444	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		81998.00000	80508	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9009.00000	9366	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63661.00000	62302	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		43734.00000	44843	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15432.00000	14825	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		57334.00000	58618	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9605.00000	9172	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		72328.00000	73755	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5667.00000	5376	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		88276.00000	89810	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3162.00000	2979	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		104766.00000	106375	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1667.00000	1559	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		121460.00000	123117	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		829.00000	770	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.38500	7.40600		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		35303.00000	36198	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27773.00000	26977	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25768.00000	26492	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38424.00000	37456	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		18048.00000	18607	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		51413.00000	50279	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7713.00000	7998	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		84128.00000	82721	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		12087.00000	12497	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		66699.00000	65417	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		46577.00000	47640	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19372.00000	18743	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		59400.00000	60616	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13013.00000	12537	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		73493.00000	74842	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8405.00000	8061	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		88536.00000	89990	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5213.00000	4976	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		104204.00000	105740	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3102.00000	2946	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		120210.00000	121804	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1769.00000	1671	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.33900	7.35600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		53427.00000	54769	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		757.00000	655	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.34000	7.35900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		56500.00000	57806	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4626.00000	4337	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.34200	7.36000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		12243.00000	12847	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		21429.00000	20538	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5622.00000	5959	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		36113.00000	34955	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		22672.00000	23576	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11144.00000	10552	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2143.00000	2296	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		54549.00000	53207	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		53144.00000	54486	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1885.00000	1732	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		36652.00000	37817	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4981.00000	4650	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		70906.00000	72343	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		598.00000	539	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		88995.00000	90472	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		157.00000	139	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		106896.00000	108387	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		34.00000	30	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		124402.00000	125897	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		6.00000	5	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.34800	7.36600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27855.00000	28505	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37428.00000	36600	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		19695.00000	20200	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50322.00000	49350	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		37832.00000	38631	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26926.00000	26248	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13325.00000	13699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		65599.00000	64496	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		49525.00000	50469	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18697.00000	18164	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		62718.00000	63793	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12510.00000	12108	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		77117.00000	78304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8052.00000	7762	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		92393.00000	93671	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4981.00000	4781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		108225.00000	109571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2958.00000	2827	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		124330.00000	125725	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1686.00000	1603	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8597.00000	8859	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		83131.00000	81915	8.55	0.00	0.00

Total for Derivatives:							0.00	2,103.00
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Grand Total:							0.00	2,103.00
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