



Daily MTM Report

Daily summary for 29/03/2006

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			7.29000	7.23000			0.00	0.00
R157 On 15/09/2015 Bond			7.49000	7.43500			0.00	0.00
R186 On 21/12/2026 Bond			7.23000	7.18000			0.00	0.00
R194 On 28/02/2008 Bond			7.14000	7.04000			0.00	0.00
R201 On 21/12/2014 Bond			7.47500	7.41000			0.00	0.00
R203 On 15/09/2017 Bond			7.49500	7.43500			0.00	0.00
R204 On 21/12/2018 Bond			7.47000	7.41000			0.00	0.00
R207 On 15/01/2020 Bond			7.44100	7.38400			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			240.86100	241.57900		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		115792.00000	108614	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		2.00000	4	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.19100	245.92200		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		159303.00000	152026	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		83.00000	116	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.60800	250.33000		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		203391.00000	196199	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		91.00000	119	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.04100	254.71900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		247246.00000	240481	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		56.00000	71	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.29100	7.23500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.50700	7.45500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.19600	7.14800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.15500	7.06000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.46600	7.40400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.49100	7.43200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.45800	7.40100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.43200	7.37700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11700	7.04400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		454.00000	552	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		346.00000	265	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.12000	7.02100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		841.00000	967	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		790.00000	673	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.13400	7.01500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1140.00000	1291	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		1103.00000	963	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.25900	7.08700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		893.00000	1062	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1905.00000	1652	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.30200	7.17900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1186.00000	1315	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1973.00000	1800	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.41700	7.28000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1458.00000	1613	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1997.00000	1816	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.51800	7.40400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1833.00000	1978	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2085.00000	1931	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.57800	7.46100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27203.00000	27322	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27281.00000	27115	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.29800	7.18000		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		5749.00000	6751	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		6999.00000	5795	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.36300	7.24100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11729.00000	12832	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		11898.00000	10735	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.43100	7.31000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16005.00000	17126	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14891.00000	13768	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.55200	7.47700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		12128.00000	14392	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		2692.00000	1867	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.59000	7.51800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18139.00000	20051	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		7011.00000	5966	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.63000	7.56200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22678.00000	24423	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9741.00000	8701	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.66900	7.61600		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		25914.00000	29366	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		342.00000	177	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.68800	7.63600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29747.00000	32671	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2817.00000	2201	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.70700	7.65700		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/11/2006 jNote	7.25	Call		33423.00000	36042	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5071.00000	4296	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.70200	6.70200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.75000	6.75200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.87800	6.88300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89900	6.90100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.97700	6.97900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.03700	7.03800		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.29500	7.23400		2.76	1.00	227.00
R153 On 04/05/2006 Bond Future	7.25	Call		4665.00000	3403	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4006.00000	5253	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		871.00000	502	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		10553.00000	12691	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11939.00000	9884	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1051.00000	1504	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21208.00000	18808	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		201.00000	308	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31052.00000	28564	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		33.00000	53	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40929.00000	38424	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		5.00000	8	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		46.00000	18	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		20179.00000	22659	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		50724.00000	48217	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1.00000	1	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		60419.00000	57912	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		70012.00000	67504	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		79503.00000	76996	4.35	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	4.35	0.00	0.00
R153 On 03/08/2006 Bond Future			7.29100	7.22500		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		9044.00000	7734	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8072.00000	9327	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4320.00000	3500	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13116.00000	14860	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15386.00000	13653	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		4746.00000	5578	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22927.00000	20882	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2718.00000	3237	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31241.00000	28990	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1559.00000	1873	3.48	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.25	Call		39955.00000	37578	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		898.00000	1085	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48837.00000	46380	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		499.00000	607	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57803.00000	55300	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		279.00000	340	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		66784.00000	64255	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		165.00000	202	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.29400	7.22600		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11616.00000	10348	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		10738.00000	11958	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6682.00000	5765	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		14998.00000	16569	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39505.00000	37380	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2728.00000	3091	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		47516.00000	45293	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1980.00000	2245	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3284.00000	2720	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20884.00000	22808	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17566.00000	15997	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7581.00000	8501	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24357.00000	22549	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5355.00000	6035	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31737.00000	29746	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3805.00000	4302	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1270.00000	996	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		28247.00000	30460	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55666.00000	53373	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1456.00000	1651	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63882.00000	61538	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1080.00000	1224	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72123.00000	69742	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		812.00000	919	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.30900	7.24300		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14193.00000	13050	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		13953.00000	15070	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9491.00000	8583	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		17857.00000	19209	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3051.00000	2628	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		28870.00000	30706	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5763.00000	5103	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22815.00000	24415	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19764.00000	18415	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10997.00000	11907	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25940.00000	24418	3.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	7.75	Put		8724.00000	9462	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		32549.00000	30886	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6961.00000	7558	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		39488.00000	37712	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5605.00000	6088	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46645.00000	44777	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4542.00000	4934	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53964.00000	52024	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3716.00000	4035	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		61410.00000	59414	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3092.00000	3355	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68915.00000	66873	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2599.00000	2817	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.49600	7.44100		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		11590.00000	8945	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6667.00000	8612	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		2772.00000	1799	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		18872.00000	22489	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		27171.00000	23226	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1643.00000	2287	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		46023.00000	41573	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		296.00000	437	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		65567.00000	60998	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		42.00000	64	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		103961.00000	99371	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		248.00000	122	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		37798.00000	42262	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		84938.00000	80351	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		5.00000	8	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		122616.00000	118025	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		140906.00000	136316	6.85	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	6.85	0.00	0.00
R157 On 03/08/2006 Bond Future			7.50200	7.44500		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		20065.00000	17554	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15582.00000	17717	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10005.00000	8382	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		26057.00000	29080	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		33335.00000	30061	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8716.00000	10087	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		49012.00000	45180	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4647.00000	5460	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		66145.00000	61956	5.97	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	8.25	Put		2415.00000	2872	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		3872.00000	3060	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		40869.00000	44702	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		83953.00000	79554	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1233.00000	1480	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		101972.00000	97457	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		628.00000	758	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		119932.00000	115354	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		320.00000	388	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		137695.00000	133085	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		165.00000	201	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.51200	7.45400		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		25267.00000	22827	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		21608.00000	23779	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		15008.00000	13227	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		31393.00000	34222	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		84286.00000	80214	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4187.00000	4726	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3274.00000	2686	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		60923.00000	64945	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		7700.00000	6573	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		44517.00000	48001	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		37864.00000	34849	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14544.00000	16139	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		52273.00000	48796	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9664.00000	10798	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		67899.00000	64076	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6367.00000	7154	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		101085.00000	96840	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2769.00000	3135	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		118034.00000	113671	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1843.00000	2092	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		134933.00000	130487	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1203.00000	1368	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		151732.00000	147231	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		789.00000	899	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		168252.00000	163703	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		419.00000	481	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.53000	7.47300		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		30863.00000	28565	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28770.00000	30885	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		20545.00000	18733	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		37992.00000	40592	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		12486.00000	11176	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		49843.00000	52946	5.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.75	Call		42827.00000	40097	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21558.00000	23242	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		56188.00000	53094	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16099.00000	17418	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		70622.00000	67231	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12061.00000	13083	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		85758.00000	82133	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9066.00000	9855	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		101340.00000	97534	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6852.00000	7458	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		117172.00000	113226	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5214.00000	5680	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		133107.00000	129055	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3999.00000	4359	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		149039.00000	144905	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3093.00000	3373	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		164510.00000	160292	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2035.00000	2230	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.23200	7.18200		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		18898.00000	14885	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		9792.00000	12483	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		4310.00000	2857	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		29145.00000	34397	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		331.00000	166	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		60408.00000	66948	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		44119.00000	38255	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		2316.00000	3157	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		73727.00000	67202	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		421.00000	600	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		103734.00000	97058	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		64.00000	94	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4.00000	1	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		96685.00000	103387	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		132945.00000	126243	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		4.00000	7	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		161166.00000	154461	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		188390.00000	181685	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		214654.00000	207949	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	9.43	0.00	0.00
R186 On 03/08/2006 Bond Future			7.23100	7.17900		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		31840.00000	27960	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		22397.00000	25442	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	7.00	Call		15030.00000	12591	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		39284.00000	43771	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		5284.00000	4154	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		64516.00000	70312	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		54068.00000	49017	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12154.00000	14029	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		79634.00000	73789	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6423.00000	7505	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		106750.00000	100426	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3368.00000	3969	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		133830.00000	127179	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1352.00000	1626	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		161028.00000	154214	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		487.00000	598	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		187774.00000	180888	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		157.00000	197	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		213791.00000	206878	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		46.00000	58	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		238978.00000	232056	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		12.00000	15	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.22900	7.17700		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		40864.00000	37066	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		31224.00000	34303	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		23305.00000	20581	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		47115.00000	51268	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		11117.00000	9480	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		69637.00000	74878	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		62364.00000	57673	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		20481.00000	22668	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		86367.00000	81003	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13398.00000	14912	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		111797.00000	105956	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8850.00000	9887	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		136738.00000	130496	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4875.00000	5510	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		162304.00000	155792	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2541.00000	2907	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		187941.00000	181261	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1253.00000	1451	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		213262.00000	206485	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		585.00000	686	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3941.00000	3197	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		98488.00000	104622	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.23000	7.17900		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		49063.00000	45393	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		39758.00000	42781	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		30755.00000	27936	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		54649.00000	58524	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		17276.00000	15349	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		75610.00000	80377	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		8192.00000	7074	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		102260.00000	107835	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		70363.00000	65984	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29047.00000	31362	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		93580.00000	88644	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		21391.00000	23149	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		117859.00000	112497	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15889.00000	17220	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		140935.00000	135180	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10230.00000	11168	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		164809.00000	158751	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6371.00000	7007	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		189046.00000	182768	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3838.00000	4253	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		213294.00000	206861	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2237.00000	2498	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.14200	7.03600		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1323.00000	657	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1946.00000	3111	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4209.00000	2847	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		517.00000	986	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8087.00000	6381	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		104.00000	229	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12269.00000	10464	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		18.00000	44	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16498.00000	14672	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3.00000	8	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		13709.00000	15539	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1.00000	0	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9324.00000	11154	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		135.00000	37	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5096.00000	6828	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20717.00000	18887	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		0.00000	1	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24916.00000	23085	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29092.00000	27261	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	1.68	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	9.00	Call		33246.00000	31415	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			7.10600	6.98300		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3161.00000	2289	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		2906.00000	3878	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1304.00000	820	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4809.00000	6169	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5730.00000	4530	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1733.00000	2377	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8728.00000	7291	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1007.00000	1414	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12016.00000	10423	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		590.00000	841	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15474.00000	13786	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		360.00000	517	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18940.00000	17174	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		157.00000	235	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22497.00000	20688	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		62.00000	97	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26091.00000	24262	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		22.00000	36	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29693.00000	27854	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		7.00000	12	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.07600	6.93500		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4017.00000	3117	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3192.00000	4080	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2257.00000	1626	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4610.00000	5767	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6253.00000	5128	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2265.00000	2928	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		24.00000	8	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11990.00000	13763	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		205.00000	101	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		8953.00000	10637	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		918.00000	579	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6462.00000	7910	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		8775.00000	7478	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1637.00000	2127	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11482.00000	10059	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1208.00000	1573	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14291.00000	12774	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		893.00000	1165	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17039.00000	15430	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		532.00000	711	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19905.00000	18229	1.53	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	8.50	Put		302.00000	414	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			7.06400	6.91100		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4544.00000	3739	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3627.00000	4397	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2907.00000	2276	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4569.00000	5513	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6379.00000	5429	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		2893.00000	3519	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		250.00000	145	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9704.00000	11175	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		776.00000	520	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7623.00000	8943	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1659.00000	1219	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		5909.00000	7044	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8422.00000	7359	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2378.00000	2890	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10585.00000	9431	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		1991.00000	2413	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12829.00000	11606	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1695.00000	2047	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14880.00000	13577	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1215.00000	1487	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17037.00000	15667	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		851.00000	1056	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19280.00000	17855	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		582.00000	732	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.48200	7.41700		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		9746.00000	7158	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4270.00000	5974	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		22714.00000	18940	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		958.00000	1474	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		37888.00000	33704	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		165.00000	272	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		53406.00000	49132	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		24.00000	41	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		68743.00000	64454	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		3.00000	6	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		83803.00000	79512	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		98578.00000	94286	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		113070.00000	108779	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	6.14	0.00	0.00
R201 On 03/08/2006 Bond Future			7.49000	7.42200		4.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	7.50	Call		15375.00000	12950	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		10343.00000	12306	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		26427.00000	23236	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5469.00000	6666	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		39436.00000	35730	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2851.00000	3534	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		53402.00000	49390	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1485.00000	1861	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		67741.00000	63557	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		781.00000	985	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		82012.00000	77710	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		289.00000	375	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		96305.00000	91948	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		95.00000	127	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		110454.00000	106076	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		28.00000	38	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.49800	7.42900		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19007.00000	16667	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14533.00000	16541	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10515.00000	8872	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		21901.00000	24606	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4844.00000	3889	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		32387.00000	35780	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1675.00000	1257	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		45682.00000	49611	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		29510.00000	26586	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9469.00000	10893	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		41565.00000	38204	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6244.00000	7231	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		54461.00000	50789	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4140.00000	4816	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		67751.00000	63859	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2705.00000	3161	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		80937.00000	76857	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1436.00000	1704	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		94411.00000	90210	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		717.00000	865	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		107964.00000	103691	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		337.00000	413	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.51200	7.44400		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		21774.00000	19569	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18331.00000	20305	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		13334.00000	11676	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		25370.00000	27891	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7166.00000	6071	4.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.00	Put		34965.00000	38049	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3128.00000	2534	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		46979.00000	50564	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		32011.00000	29343	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13368.00000	14878	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		43906.00000	40890	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10335.00000	11497	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		55560.00000	52248	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7328.00000	8194	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		68194.00000	64676	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5563.00000	6224	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		80290.00000	76567	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3517.00000	3972	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		92806.00000	88929	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2143.00000	2444	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		105564.00000	101577	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1257.00000	1448	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.50000	7.44000		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		12414.00000	9722	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7699.00000	9722	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4181.00000	2923	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		19297.00000	22755	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		26185.00000	22246	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2120.00000	2896	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		43325.00000	38792	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		378.00000	559	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		61416.00000	56726	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		42.00000	67	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		914.00000	553	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		36357.00000	40711	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		114043.00000	109328	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		79361.00000	74647	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3.00000	5	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		96910.00000	92195	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.50500	7.44300		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		20686.00000	18091	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16274.00000	18477	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		11971.00000	10173	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		27094.00000	30094	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6174.00000	5077	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		41310.00000	45012	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		32330.00000	28976	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	7.75	Put		8848.00000	10293	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		46410.00000	42448	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4313.00000	5149	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		62142.00000	57767	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1870.00000	2294	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		78734.00000	74122	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		717.00000	904	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		95585.00000	90859	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		242.00000	314	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		112334.00000	107559	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		72.00000	96	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.51300	7.45000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		25534.00000	22983	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21724.00000	23971	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		16872.00000	14935	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32295.00000	35156	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		10424.00000	9058	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		45543.00000	48975	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3171.00000	2642	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		79119.00000	83388	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5983.00000	5095	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		61272.00000	65183	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		36385.00000	33238	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13792.00000	15444	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		49165.00000	45497	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8229.00000	9358	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		63450.00000	59369	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4596.00000	5313	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		78751.00000	74374	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2397.00000	2818	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		94613.00000	90044	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1164.00000	1392	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.52700	7.46500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		29548.00000	27114	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26925.00000	29132	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		21052.00000	19107	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37351.00000	40047	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5710.00000	4987	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		81502.00000	85418	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9289.00000	8225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		64784.00000	68359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		14333.00000	12855	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		50000.00000	53162	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		39789.00000	36877	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18680.00000	20408	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.00	Call		51615.00000	48267	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12443.00000	13734	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		64765.00000	61043	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7942.00000	8861	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		78920.00000	74901	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4850.00000	5471	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		93755.00000	89514	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2829.00000	3228	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		108974.00000	104577	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1576.00000	1819	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.47500	7.41500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		47772.00000	42939	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		349.00000	518	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.48100	7.41900		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		50912.00000	46659	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4395.00000	5243	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.48700	7.42400		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		29528.00000	26738	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23365.00000	25687	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		20044.00000	17879	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		34341.00000	37289	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		12802.00000	11231	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		48099.00000	51641	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4248.00000	3588	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		83230.00000	87683	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		7647.00000	6588	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		64500.00000	68554	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		41187.00000	37796	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15087.00000	16809	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		54740.00000	50825	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9213.00000	10410	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		69766.00000	65431	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5305.00000	6084	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		85787.00000	81146	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2875.00000	3347	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		102361.00000	97515	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1463.00000	1730	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		119128.00000	114156	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		699.00000	839	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.49700	7.43500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		33065.00000	30394	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27866.00000	30155	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		23774.00000	21622	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38760.00000	41568	7.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	7.00	Call		16352.00000	14700	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		52047.00000	55355	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		6670.00000	5842	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		85415.00000	89547	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		10718.00000	9515	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		67661.00000	71417	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		44167.00000	40994	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19293.00000	21078	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		56891.00000	53262	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12834.00000	14164	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		70946.00000	66931	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8189.00000	9133	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		85995.00000	81674	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5004.00000	5642	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		101697.00000	97147	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2925.00000	3335	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		117745.00000	113035	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1634.00000	1884	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.44700	7.38900		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		50177.00000	45430	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		302.00000	442	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.45200	7.39300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53184.00000	49033	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4158.00000	4922	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.45500	7.39500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		20239.00000	17383	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11609.00000	13698	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		10396.00000	8569	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		22481.00000	25598	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		4457.00000	3502	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		37848.00000	41836	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1553.00000	1156	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		56859.00000	61405	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		50226.00000	45813	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1867.00000	2397	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		33867.00000	30088	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5095.00000	6260	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		67973.00000	63224	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		564.00000	758	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		86077.00000	81191	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		139.00000	196	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		103990.00000	99060	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		28.00000	41	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		121502.00000	116561	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	9.00	Put		5.00000	7	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.46200	7.40300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		35149.00000	32488	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27270.00000	29411	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		25474.00000	23312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38074.00000	40715	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		17675.00000	16000	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		51329.00000	54457	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		11695.00000	10464	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		66997.00000	70568	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		46615.00000	43474	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18815.00000	20477	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		59660.00000	56090	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12480.00000	13712	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		73981.00000	70050	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7944.00000	8815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		89232.00000	85016	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4847.00000	5434	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		105071.00000	100645	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2832.00000	3208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		121199.00000	116626	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1583.00000	1812	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		7352.00000	6496	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		84913.00000	88859	8.55	0.00	0.00

Total for Derivatives:							1.00	2,457.00
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Grand Total:							1.00	2,457.00
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