



Daily MTM Report

Daily summary for 03/03/2006

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			7.23000	7.19500			0.00	0.00
R157 On 15/09/2015 Bond			7.34000	7.30500			0.00	0.00
R186 On 21/12/2026 Bond			7.03000	7.00500			0.00	0.00
R194 On 28/02/2008 Bond			7.03000	7.01500			0.00	0.00
R201 On 21/12/2014 Bond			7.32000	7.28500			0.00	0.00
R203 On 15/09/2017 Bond			7.33000	7.30000			0.00	0.00
R204 On 21/12/2018 Bond			7.30000	7.27500			0.00	0.00
R207 On 15/01/2020 Bond			7.26600	7.24400			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			242.58400	242.95800		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		129599.00000	125863	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		19.00000	23	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.94100	247.34100		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		173509.00000	169526	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		99.00000	116	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.32000	251.74700		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		217559.00000	213303	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		89.00000	103	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.68900	256.12600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		261312.00000	256950	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		52.00000	60	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.23900	7.20400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.33200	7.30000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.98900	6.96500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.05300	7.03900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.31400	7.28000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.31000	7.28200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.29200	7.26800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.25900	7.23800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.07800	7.08000		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		623.00000	616	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		427.00000	425	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.97200	6.94700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		831.00000	857	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		961.00000	926	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.00000	6.99200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1177.00000	1184	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		1196.00000	1184	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.06400	7.05500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		916.00000	923	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2006.00000	1991	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.18700	7.18300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1239.00000	1241	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2015.00000	2008	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.28700	7.27600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1498.00000	1509	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2047.00000	2030	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.39600	7.40700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1880.00000	1864	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2124.00000	2138	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.17200	7.16400		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7545.00000	7550	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9087.00000	8941	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.22800	7.21700		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12655.00000	12712	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13270.00000	13123	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.30300	7.29000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16709.00000	16796	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15967.00000	15813	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.47200	7.44700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		12988.00000	13612	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		4795.00000	4383	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.50600	7.47900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18206.00000	18855	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		8692.00000	8224	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.54700	7.52000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22462.00000	23105	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		11259.00000	10788	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.51100	7.48800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		19119.00000	20349	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2433.00000	2068	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.52500	7.50100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		23500.00000	24646	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		5921.00000	5406	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.54300	7.51800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		27257.00000	28399	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8513.00000	7928	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			6.59500	6.74700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.69800	6.86100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.84300	7.00900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.87300	6.96100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94500	7.03400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00800	7.09300		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.23300	7.19600		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		8332.00000	7459	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		6108.00000	6759	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3484.00000	2976	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11600.00000	12616	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15431.00000	14264	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2978.00000	3336	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23945.00000	22597	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1373.00000	1548	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33198.00000	31754	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		613.00000	694	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		42760.00000	41271	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		271.00000	306	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		981.00000	782	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		19549.00000	20874	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52369.00000	50856	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		80.00000	91	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		62005.00000	60484	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		20.00000	23	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71582.00000	70058	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		4.00000	5	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		81070.00000	79545	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1.00000	1	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.22500	7.18300		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		12917.00000	12014	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		10309.00000	11041	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7747.00000	7076	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14907.00000	15871	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19430.00000	18331	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		7155.00000	7691	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		26814.00000	25563	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		4969.00000	5353	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		34790.00000	33427	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3472.00000	3746	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		43144.00000	41702	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2451.00000	2645	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		51398.00000	49884	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1425.00000	1546	4.55	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		59948.00000	58385	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		788.00000	860	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68668.00000	67073	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		414.00000	455	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.23200	7.18400		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		16238.00000	15288	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		13819.00000	14629	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		11125.00000	10356	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		17901.00000	18892	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		43908.00000	42487	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5591.00000	5930	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		51014.00000	49510	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3939.00000	4194	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6973.00000	6398	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		23034.00000	24218	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		22350.00000	21243	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		10826.00000	11478	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		29079.00000	27841	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		8537.00000	9059	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		36261.00000	34919	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		6789.00000	7207	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3878.00000	3492	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29315.00000	30688	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		58457.00000	56884	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2707.00000	2893	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		66155.00000	64528	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1813.00000	1946	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		74034.00000	72366	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1183.00000	1275	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.25500	7.20200		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		18709.00000	17749	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		17063.00000	17920	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		13734.00000	12921	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		20694.00000	21699	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6008.00000	5521	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30420.00000	31751	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9467.00000	8815	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25113.00000	26278	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		24739.00000	23650	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		14566.00000	15294	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		31207.00000	30010	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		12584.00000	13205	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		37994.00000	36709	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11000.00000	11533	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		45011.00000	43654	4.98	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		9721.00000	10182	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		51120.00000	49684	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		7611.00000	7992	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		57532.00000	56025	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5878.00000	6188	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		64202.00000	62633	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4477.00000	4726	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		71084.00000	69462	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3362.00000	3558	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.34500	7.30900		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		11288.00000	9879	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		16288.00000	17918	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		23738.00000	21621	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		7714.00000	8636	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		39741.00000	37133	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		3112.00000	3543	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		57930.00000	55061	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		1104.00000	1274	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		77049.00000	74076	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		425.00000	490	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		115125.00000	112096	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		65.00000	74	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3803.00000	3135	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		30253.00000	32623	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		96197.00000	93183	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		164.00000	189	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		133730.00000	130693	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		14.00000	17	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		152009.00000	148970	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3.00000	3	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.34600	7.30600		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		20039.00000	18441	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		24674.00000	26375	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		32207.00000	30141	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		16307.00000	17539	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		46911.00000	44476	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		10874.00000	11737	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		63061.00000	60357	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		7278.00000	7872	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		80065.00000	77173	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		4918.00000	5325	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10802.00000	9719	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		36381.00000	38597	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		97491.00000	94470	7.93	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		3354.00000	3631	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		114603.00000	111470	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1841.00000	2006	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		131989.00000	128783	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		960.00000	1052	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		149422.00000	146173	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		475.00000	524	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.35400	7.31200		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		27037.00000	25375	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		32044.00000	33760	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		38931.00000	36912	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		23894.00000	25253	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		99920.00000	97043	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		8443.00000	8944	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		9701.00000	8836	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		55972.00000	58484	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		17188.00000	15923	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		42628.00000	44740	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		52870.00000	50553	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		18172.00000	19233	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		67886.00000	65333	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		13899.00000	14724	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		83679.00000	80943	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		10769.00000	11410	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		115369.00000	112351	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		5675.00000	6035	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		131280.00000	128153	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3712.00000	3963	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		147469.00000	144260	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2361.00000	2531	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		163780.00000	160513	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1460.00000	1571	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		180089.00000	176781	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		878.00000	948	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.37100	7.32700		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		31849.00000	30155	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		37906.00000	39658	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		43889.00000	41893	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30407.00000	31856	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		21496.00000	20144	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		47464.00000	49558	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		58173.00000	55928	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		25515.00000	26715	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		73296.00000	70853	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		21818.00000	22820	7.88	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		88861.00000	86261	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		18911.00000	19756	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		104751.00000	102026	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		16670.00000	17391	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		118545.00000	115679	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		12667.00000	13246	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		132833.00000	129845	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		9485.00000	9942	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		147495.00000	144405	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		6997.00000	7352	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		162420.00000	159245	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5085.00000	5356	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		177504.00000	174262	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3640.00000	3843	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			7.02900	7.00300		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		22389.00000	20442	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		22803.00000	24445	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		8247.00000	7219	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		43904.00000	46465	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		44652.00000	41947	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		11126.00000	12008	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		71465.00000	68305	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		5243.00000	5671	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		100181.00000	96790	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2455.00000	2651	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		129264.00000	125765	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1175.00000	1263	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1836.00000	1507	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		74097.00000	77356	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		157737.00000	154178	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		377.00000	406	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		185692.00000	182112	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		106.00000	114	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		212835.00000	209250	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		26.00000	28	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		239079.00000	235492	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6.00000	6	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.02300	6.99600		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		35948.00000	33955	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		35399.00000	37108	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		19392.00000	18014	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		53821.00000	56145	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		58034.00000	55528	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		23787.00000	24984	10.82	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		82967.00000	80090	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		16249.00000	17075	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		109342.00000	106210	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		11328.00000	11898	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		136304.00000	133000	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8118.00000	8516	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		161927.00000	158469	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		4646.00000	4890	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		187887.00000	184327	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2542.00000	2684	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		213751.00000	210127	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1330.00000	1409	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		239215.00000	235554	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		666.00000	707	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		264089.00000	260407	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		319.00000	340	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			7.01900	6.99000		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		47943.00000	45814	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		46579.00000	48400	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		30261.00000	28626	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		63608.00000	65922	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		70188.00000	67642	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		35374.00000	36778	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		94425.00000	91558	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		27369.00000	28451	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		119753.00000	116644	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		21610.00000	22451	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		145540.00000	142251	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		17419.00000	18080	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		168931.00000	165463	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		11893.00000	12375	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		192870.00000	189262	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		7934.00000	8275	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		217033.00000	213318	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5172.00000	5407	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		241146.00000	237354	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3295.00000	3453	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		16603.00000	15492	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		85977.00000	88816	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			7.01900	6.98900		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		54973.00000	52792	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		53484.00000	55358	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		36499.00000	34762	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		69450.00000	71767	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		77826.00000	75273	11.23	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		43137.00000	44640	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		21530.00000	20278	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		90215.00000	93018	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		102198.00000	99356	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		35499.00000	36712	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		127434.00000	124370	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		29862.00000	30853	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		152927.00000	149691	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		25574.00000	26393	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		174884.00000	171468	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		18796.00000	19435	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		197417.00000	193852	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		13596.00000	14086	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		220273.00000	216586	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		9682.00000	10050	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		243228.00000	239444	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6788.00000	7059	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.01500	6.99800		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		2657.00000	2491	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2623.00000	2750	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5505.00000	5273	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1156.00000	1218	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9117.00000	8848	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		477.00000	502	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13097.00000	12812	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		189.00000	198	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17226.00000	16935	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		74.00000	77	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		13.00000	10	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		13064.00000	13356	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		172.00000	147	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8837.00000	9107	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		904.00000	819	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5208.00000	5417	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21404.00000	21111	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		30.00000	31	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25580.00000	25286	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		7.00000	7	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29751.00000	29457	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33903.00000	33609	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			6.96100	6.93400		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4799.00000	4569	1.52	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		3808.00000	3984	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2776.00000	2608	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5546.00000	5783	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7285.00000	7005	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2552.00000	2678	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10214.00000	9896	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1758.00000	1845	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13368.00000	13023	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1206.00000	1266	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16700.00000	16336	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		850.00000	892	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		20117.00000	19741	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		598.00000	627	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23507.00000	23119	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		336.00000	353	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26985.00000	26589	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		180.00000	189	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30513.00000	30112	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		91.00000	96	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.92500	6.88600		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6140.00000	5863	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4693.00000	4911	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4265.00000	4036	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5995.00000	6261	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8354.00000	8035	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3743.00000	3919	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		737.00000	666	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12082.00000	12506	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1537.00000	1416	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9662.00000	10037	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2716.00000	2541	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7637.00000	7957	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		10773.00000	10420	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3013.00000	3155	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		13347.00000	12967	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2450.00000	2565	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		16010.00000	15607	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1990.00000	2083	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		18548.00000	18123	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1418.00000	1489	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		21213.00000	20769	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		987.00000	1039	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.91300	6.86400		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5073.00000	4831	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6250.00000	6514	1.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	7.00	Call		6692.00000	6413	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5290.00000	5517	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		8549.00000	8239	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4579.00000	4775	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1432.00000	1320	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10402.00000	10795	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2409.00000	2252	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8772.00000	9120	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3608.00000	3407	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7373.00000	7677	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		10531.00000	10194	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4001.00000	4170	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		12608.00000	12249	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3529.00000	3675	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		14793.00000	14416	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3174.00000	3302	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		16684.00000	16287	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2535.00000	2642	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		18671.00000	18255	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2000.00000	2089	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		20742.00000	20309	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1559.00000	1631	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.32600	7.29000		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		20087.00000	18388	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		6163.00000	6867	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		33160.00000	31116	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		2955.00000	3314	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		47571.00000	45341	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1400.00000	1572	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		62500.00000	60177	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		669.00000	750	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		77515.00000	75150	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		327.00000	365	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		92353.00000	89962	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		102.00000	114	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		107053.00000	104654	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		28.00000	31	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		121525.00000	119122	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		7.00000	7	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.32900	7.28900		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		26054.00000	24394	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		12374.00000	13324	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		38117.00000	36175	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		8510.00000	9179	7.07	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		51194.00000	49053	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		5961.00000	6430	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		64833.00000	62554	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		4267.00000	4599	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		78735.00000	76362	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3126.00000	3363	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		92159.00000	89695	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1787.00000	1933	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		105833.00000	103308	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		975.00000	1060	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		119582.00000	117018	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		507.00000	554	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.33400	7.29200		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		21832.00000	20493	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		24518.00000	25855	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		13768.00000	12748	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		32611.00000	34267	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		31522.00000	29900	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		18348.00000	19403	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		7628.00000	6936	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		42934.00000	44918	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		43095.00000	41246	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		14354.00000	15182	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		55446.00000	53422	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		11425.00000	12077	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		68276.00000	66118	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		9254.00000	9773	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		81371.00000	79112	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		7625.00000	8042	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		93470.00000	91100	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5268.00000	5575	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		105945.00000	103488	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3551.00000	3771	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		118663.00000	116139	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2335.00000	2489	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.34800	7.30400		6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		25417.00000	24053	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		28785.00000	30154	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		17093.00000	16004	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		36224.00000	37868	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		35050.00000	33443	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		22938.00000	24065	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		10368.00000	9572	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		45551.00000	47489	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		46470.00000	44664	7.46	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		19158.00000	20086	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		58550.00000	56587	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		16309.00000	17081	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		70978.00000	68891	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		14077.00000	14724	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		83628.00000	81443	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		12328.00000	12877	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		94715.00000	92418	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		9273.00000	9711	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		106198.00000	103805	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6865.00000	7207	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		117977.00000	115505	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5001.00000	5263	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.33400	7.30300		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11060.00000	9872	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		15306.00000	16590	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		22212.00000	20445	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		6625.00000	7331	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		37207.00000	35030	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2271.00000	2566	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		54420.00000	52038	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		601.00000	692	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		72366.00000	69914	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		121.00000	141	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4392.00000	3768	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		28963.00000	30812	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		124914.00000	122442	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		90247.00000	87778	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		18.00000	22	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		107783.00000	105311	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2.00000	2	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.33400	7.30100		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18512.00000	17233	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		22536.00000	23850	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10815.00000	9925	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		34852.00000	36555	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		28973.00000	27304	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		13461.00000	14385	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		41949.00000	39943	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		7368.00000	7956	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		56868.00000	54610	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3672.00000	4007	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		73028.00000	70606	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		1657.00000	1828	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		89790.00000	87275	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		675.00000	752	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		106689.00000	104127	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		247.00000	279	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		123442.00000	120861	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		81.00000	93	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.34000	7.30500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		23217.00000	21877	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		27487.00000	28853	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		15311.00000	14297	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		39277.00000	40969	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		33259.00000	31593	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		18296.00000	19336	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5486.00000	5017	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		70281.00000	72518	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9483.00000	8767	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		53620.00000	55610	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		45282.00000	43320	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		11537.00000	12280	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		58957.00000	56749	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6868.00000	7366	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		73856.00000	71460	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3850.00000	4160	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		89534.00000	87008	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2027.00000	2208	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		105603.00000	102995	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1001.00000	1099	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.35300	7.31600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		27332.00000	25941	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		32370.00000	33791	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		36987.00000	35313	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		23104.00000	24240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8552.00000	7947	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		73083.00000	75289	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		13189.00000	12349	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		57422.00000	59394	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		19404.00000	18298	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		43811.00000	45516	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		48264.00000	46325	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		15894.00000	16765	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		60952.00000	58780	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		10519.00000	11157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		74770.00000	72406	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6686.00000	7133	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		89408.00000	86895	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4077.00000	4375	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		104569.00000	101947	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2382.00000	2572	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		119993.00000	117296	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1333.00000	1448	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.30400	7.27900		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		59465.00000	57411	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		585.00000	650	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.30500	7.27800		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		62023.00000	60035	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3782.00000	4052	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.30900	7.28000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		27045.00000	25810	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		29529.00000	30686	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		18323.00000	17366	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		41807.00000	43243	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		37905.00000	36397	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		19928.00000	20813	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		7051.00000	6576	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		74219.00000	76138	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11725.00000	11028	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		56765.00000	58461	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		50723.00000	48968	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		12810.00000	13448	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		65162.00000	63203	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7821.00000	8255	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		80801.00000	78684	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4527.00000	4804	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		97205.00000	94978	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2480.00000	2646	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		113995.00000	111695	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1284.00000	1377	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		130870.00000	128526	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		628.00000	677	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.31800	7.28800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		30599.00000	29347	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		33701.00000	34888	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		21912.00000	20906	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		45722.00000	47157	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		41090.00000	39596	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		24007.00000	24952	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9853.00000	9290	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		76713.00000	78590	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		15036.00000	14264	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		60094.00000	61762	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		53254.00000	51535	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		16494.00000	17215	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		66852.00000	64938	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10911.00000	11437	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		81581.00000	79508	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6939.00000	7305	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		97114.00000	94918	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4237.00000	4481	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		113140.00000	110854	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2483.00000	2637	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		129390.00000	127044	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1395.00000	1488	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.27000	7.24700		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		62490.00000	60567	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		513.00000	563	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.27100	7.24600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		64950.00000	63060	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3533.00000	3766	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.27200	7.24600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		16881.00000	15753	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		16544.00000	17599	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		8432.00000	7729	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		29401.00000	30881	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		29155.00000	27613	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		8104.00000	8745	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3545.00000	3183	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		46429.00000	48250	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		61984.00000	59938	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1203.00000	1340	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		44590.00000	42734	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		3397.00000	3723	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		80187.00000	78052	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		357.00000	404	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		98448.00000	96279	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		88.00000	101	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		116402.00000	114222	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		18.00000	21	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		133921.00000	131740	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		3.00000	4	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.27900	7.25200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		32781.00000	31590	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		32947.00000	33995	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		23671.00000	22705	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		44891.00000	46164	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		43689.00000	42278	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		23376.00000	24204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		16390.00000	15642	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		59258.00000	60748	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		56236.00000	54625	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16002.00000	16629	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		70166.00000	68382	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		10551.00000	11006	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		85164.00000	83241	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6693.00000	7008	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		100899.00000	98869	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4080.00000	4289	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		117062.00000	114956	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2388.00000	2520	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		133393.00000	131234	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1342.00000	1422	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10845.00000	10293	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		75972.00000	77658	8.55	0.00	0.00

Total for Derivatives:							0.00	1,876.00
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Grand Total:							0.00	1,876.00
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