



Daily MTM Report

Daily summary for 27/03/2006

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			7.21000	7.25000			0.00	0.00
R157 On 15/09/2015 Bond			7.40000	7.43000			0.00	0.00
R186 On 21/12/2026 Bond			7.14000	7.16000			0.00	0.00
R194 On 28/02/2008 Bond			7.02000	7.06000			0.00	0.00
R201 On 21/12/2014 Bond			7.38000	7.41000			0.00	0.00
R203 On 15/09/2017 Bond			7.40000	7.43000			0.00	0.00
R204 On 21/12/2018 Bond			7.37500	7.40500			0.00	0.00
R207 On 15/01/2020 Bond			7.34800	7.37700			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			241.95900	241.59000		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		115904.00000	119592	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		4.00000	2	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.31000	245.93200		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		159415.00000	163171	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		95.00000	71	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.71900	250.33200		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		203419.00000	207269	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		99.00000	79	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.10400	254.72300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		247290.00000	251090	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		60.00000	50	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.21500	7.25400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.41800	7.44800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.10800	7.12500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.03900	7.07800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.37500	7.40300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.39700	7.42600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.36700	7.39500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.34200	7.36900		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			7.02700	7.13800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		609.00000	437	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		271.00000	371	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.00300	6.96000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		780.00000	822	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		878.00000	815	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.99800	7.02000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1157.00000	1122	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		1108.00000	1127	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.05800	7.04700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		865.00000	869	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1975.00000	1952	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.16700	7.17500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1190.00000	1176	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1986.00000	1992	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.25200	7.29600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1483.00000	1429	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1982.00000	2037	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.38800	7.39100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1823.00000	1814	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2110.00000	2109	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.43300	7.47900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27307.00000	27190	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27336.00000	27337	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.15500	7.18100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6103.00000	5658	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7311.00000	7290	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.21900	7.23800		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11884.00000	11575	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12109.00000	12153	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.28600	7.32300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16267.00000	15816	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14912.00000	15149	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.45100	7.50500		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13246.00000	11437	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		2653.00000	3078	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.48900	7.53900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18868.00000	17422	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6873.00000	7493	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.53000	7.58500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23404.00000	21896	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9521.00000	10279	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.57300	7.61700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		26060.00000	23166	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		433.00000	563	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.59200	7.63300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29689.00000	27345	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2976.00000	3445	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.61200	7.65400		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		33358.00000	31125	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5229.00000	5865	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.70200	6.55200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.75500	6.61200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.88700	6.75400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.90400	6.83200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.98100	6.90600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04000	6.96700		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.21300	7.25400		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		4472.00000	5191	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4637.00000	3667	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		866.00000	1061	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11370.00000	9877	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11430.00000	12701	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1366.00000	949	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20489.00000	22053	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		304.00000	181	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30255.00000	31914	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		59.00000	30	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40112.00000	41793	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11.00000	5	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		52.00000	66	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		21008.00000	19334	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49902.00000	51589	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2.00000	1	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		59597.00000	61284	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		69189.00000	70877	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		78680.00000	80368	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			7.25000	7.24700		2.88	46.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		8737.00000	8579	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8620.00000	8579	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4152.00000	4033	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13803.00000	13801	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14936.00000	14762	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5151.00000	5094	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22354.00000	22181	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3000.00000	2943	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30576.00000	30411	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1750.00000	1702	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		39226.00000	39072	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1025.00000	987	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48062.00000	47918	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		580.00000	553	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56999.00000	56863	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		330.00000	311	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65961.00000	65831	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		198.00000	185	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.20300	7.25100		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11250.00000	12083	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11287.00000	10361	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6430.00000	7028	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15661.00000	14501	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		38803.00000	40246	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2942.00000	2626	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46766.00000	48285	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2146.00000	1907	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3138.00000	3504	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21654.00000	20262	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17093.00000	18131	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8023.00000	7304	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23791.00000	25000	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5705.00000	5155	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31095.00000	32436	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4078.00000	3661	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1204.00000	1383	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29096.00000	27516	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54881.00000	56456	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1586.00000	1403	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63068.00000	64686	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1182.00000	1042	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71288.00000	72938	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		893.00000	784	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.22000	7.27000		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13818.00000	14620	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14503.00000	13591	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9202.00000	9835	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18494.00000	17413	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2927.00000	3219	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29671.00000	28249	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5561.00000	6018	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23538.00000	22282	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19309.00000	20262	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11467.00000	10706	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25415.00000	26497	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		9124.00000	8492	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31964.00000	33153	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7301.00000	6777	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38852.00000	40130	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5893.00000	5458	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45965.00000	47316	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4787.00000	4424	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53248.00000	54658	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3925.00000	3621	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		60666.00000	62122	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3272.00000	3015	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68146.00000	69641	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2756.00000	2537	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.40500	7.43600		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		12296.00000	13561	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6954.00000	5622	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		3215.00000	3620	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		18897.00000	16704	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		27809.00000	29877	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1862.00000	1332	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		46525.00000	48977	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		380.00000	235	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		66005.00000	68573	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		62.00000	33	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		104380.00000	106977	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1.00000	0	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		347.00000	388	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		37478.00000	34922	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		85361.00000	87953	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		9.00000	4	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		123034.00000	125631	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		141324.00000	143922	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			7.40800	7.44000		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		20562.00000	21827	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15670.00000	14317	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10395.00000	11189	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		26039.00000	24215	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		33873.00000	35572	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8845.00000	7926	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		49545.00000	51582	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4771.00000	4190	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		66652.00000	68921	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		2514.00000	2165	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4112.00000	4498	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		40700.00000	38467	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		84431.00000	86847	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1303.00000	1101	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		102427.00000	104930	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		674.00000	559	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		120370.00000	122924	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		349.00000	284	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		138122.00000	140704	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		184.00000	147	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.41600	7.44900		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		25692.00000	26968	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		21634.00000	20276	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		15359.00000	16279	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		31345.00000	29630	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		84765.00000	87005	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4268.00000	3873	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3426.00000	3723	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		60676.00000	58338	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		7953.00000	8527	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		44371.00000	42311	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		38333.00000	39933	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14613.00000	13579	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		52759.00000	54629	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9752.00000	8987	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		68387.00000	70468	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6455.00000	5902	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		101552.00000	103906	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2838.00000	2558	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		118489.00000	120924	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1900.00000	1701	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		135376.00000	137872	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1247.00000	1109	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		152164.00000	154702	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		823.00000	727	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		168673.00000	171250	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		440.00000	384	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.43400	7.46800		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		31257.00000	32516	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28776.00000	27393	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		20883.00000	21867	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		37942.00000	36283	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		12753.00000	13457	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		49723.00000	47784	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		43259.00000	44770	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21602.00000	20471	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		56643.00000	58374	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16167.00000	15255	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		71088.00000	73001	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12139.00000	11411	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		86227.00000	88290	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9148.00000	8568	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		101807.00000	103989	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6931.00000	6471	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		117634.00000	119911	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5288.00000	4922	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		133563.00000	135913	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4066.00000	3775	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		149487.00000	151896	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3154.00000	2920	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		164945.00000	167421	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2082.00000	1916	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.14100	7.16100		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		21355.00000	22601	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		9418.00000	7959	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		5559.00000	5877	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		27563.00000	25176	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		555.00000	561	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		57802.00000	55103	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		47001.00000	49133	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		2367.00000	1795	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		76614.00000	79159	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		476.00000	317	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		106583.00000	109253	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		83.00000	48	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		12.00000	11	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		93862.00000	91156	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		135779.00000	138480	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		7.00000	3	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		163997.00000	166702	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		191221.00000	193925	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		217485.00000	220189	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			7.13800	7.15800		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		33864.00000	35140	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		21608.00000	20198	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		16437.00000	17194	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		37879.00000	35950	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		6024.00000	6348	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		62445.00000	60082	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		56504.00000	58246	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		11778.00000	10834	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		82295.00000	84386	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6273.00000	5677	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		109518.00000	111841	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3323.00000	2960	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		136638.00000	139146	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1348.00000	1170	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		163846.00000	166455	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		492.00000	415	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		190591.00000	193248	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		162.00000	132	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		216605.00000	219282	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		48.00000	38	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		241791.00000	244474	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		13.00000	10	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.13500	7.15600		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		42756.00000	44121	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		30323.00000	28887	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		24743.00000	25698	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		45760.00000	43914	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		12045.00000	12602	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		67773.00000	65529	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		64594.00000	66319	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		19919.00000	18843	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		88825.00000	90838	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13064.00000	12276	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		114400.00000	116629	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8661.00000	8089	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		139436.00000	141871	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4780.00000	4414	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		165054.00000	167636	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2499.00000	2279	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		190717.00000	193395	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1237.00000	1114	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		216050.00000	218786	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		581.00000	515	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		4400.00000	4647	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		96155.00000	93601	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.13600	7.15800		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		50883.00000	52315	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		38806.00000	37326	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		32208.00000	33293	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		53330.00000	51504	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		18318.00000	19048	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		73881.00000	71698	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		8832.00000	9249	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		100129.00000	97634	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		72468.00000	74198	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		28380.00000	27199	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		95893.00000	97868	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		20933.00000	19996	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		120320.00000	122490	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15579.00000	14837	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		143510.00000	145883	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10033.00000	9495	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		167462.00000	169998	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6253.00000	5877	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		191751.00000	194410	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3772.00000	3519	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		216030.00000	218778	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2202.00000	2039	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.01500	7.05600		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1260.00000	1511	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2228.00000	1770	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4010.00000	4518	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		664.00000	463	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7792.00000	8439	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		155.00000	93	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11937.00000	12630	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		32.00000	16	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16156.00000	16861	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6.00000	3	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		14054.00000	13345	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1.00000	2	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9670.00000	8961	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		136.00000	177	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5442.00000	4775	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20372.00000	21080	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24570.00000	25279	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		28746.00000	29455	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		32900.00000	33609	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			6.95700	7.00600		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3033.00000	3378	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3123.00000	2732	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1238.00000	1436	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5088.00000	4550	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5544.00000	6011	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1892.00000	1624	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8494.00000	9053	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1118.00000	942	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11746.00000	12368	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		665.00000	551	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15181.00000	15842	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		412.00000	338	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18623.00000	19320	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		185.00000	146	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22165.00000	22883	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		75.00000	58	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25752.00000	26480	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		28.00000	20	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29350.00000	30083	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		9.00000	7	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.90600	6.96600		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3841.00000	4226	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3410.00000	3033	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2136.00000	2411	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4882.00000	4395	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6031.00000	6507	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2436.00000	2150	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		20.00000	29	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12381.00000	11627	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		184.00000	236	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9325.00000	8616	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		853.00000	1008	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6789.00000	6183	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		8515.00000	9060	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1770.00000	1553	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11194.00000	11790	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1313.00000	1147	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13980.00000	14615	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		976.00000	849	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16701.00000	17379	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		588.00000	504	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19548.00000	20256	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		338.00000	285	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.88000	6.94900		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4362.00000	4724	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3837.00000	3488	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2765.00000	3053	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4818.00000	4394	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6164.00000	6587	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3070.00000	2782	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		225.00000	279	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10071.00000	9413	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		718.00000	841	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7957.00000	7368	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1560.00000	1765	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6201.00000	5695	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8181.00000	8653	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2528.00000	2288	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10321.00000	10831	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2119.00000	1918	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12549.00000	13089	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1806.00000	1635	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14576.00000	15154	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1303.00000	1169	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16713.00000	17323	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		918.00000	817	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18939.00000	19575	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		632.00000	557	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.38600	7.41700		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		10079.00000	11171	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4603.00000	3640	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		22899.00000	24604	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1142.00000	793	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		37949.00000	39913	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		226.00000	135	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		53421.00000	55457	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		39.00000	20	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		68746.00000	70797	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6.00000	3	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		83803.00000	85857	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	100632	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	115125	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			7.39100	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		15569.00000	16589	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		10538.00000	9550	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		26599.00000	27971	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5641.00000	5004	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		39568.00000	41188	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2984.00000	2596	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		53495.00000	55273	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1578.00000	1349	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		67804.00000	69677	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		843.00000	708	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		82043.00000	83991	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		320.00000	260	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		96318.00000	98303	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		108.00000	85	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		110458.00000	112458	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		33.00000	25	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.39600	7.43000		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19123.00000	20213	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14712.00000	13651	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10626.00000	11389	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		22075.00000	20687	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4930.00000	5374	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		32537.00000	30829	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1725.00000	1921	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		45795.00000	43840	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		29612.00000	30985	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9635.00000	8856	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		41647.00000	43236	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6388.00000	5827	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		54518.00000	56267	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4260.00000	3859	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		67783.00000	69652	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2801.00000	2518	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		80938.00000	82917	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1499.00000	1328	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		94387.00000	96441	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		756.00000	659	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		107923.00000	110022	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		359.00000	308	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.41000	7.44400		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		21902.00000	22948	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18459.00000	17408	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		13451.00000	14236	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		25487.00000	24175	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7259.00000	7777	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		35058.00000	33479	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3189.00000	3472	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		47041.00000	45227	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		32141.00000	33412	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13498.00000	12671	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		44034.00000	45472	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10462.00000	9803	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		55673.00000	57265	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7441.00000	6936	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		68297.00000	69996	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5666.00000	5267	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		80369.00000	82186	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3596.00000	3316	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		92864.00000	94772	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2201.00000	2011	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		105605.00000	107579	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1298.00000	1175	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.40400	7.43400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		13199.00000	14252	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		8011.00000	6695	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4760.00000	5142	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		19403.00000	17415	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		26904.00000	28682	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2366.00000	1774	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		43893.00000	46096	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		473.00000	306	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		61909.00000	64250	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		62.00000	33	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		1166.00000	1232	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		36136.00000	33832	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		114516.00000	116886	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		79836.00000	82203	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5.00000	2	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		97383.00000	99753	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			7.40600	7.43800		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		21183.00000	22365	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16382.00000	15075	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		12393.00000	13171	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		27128.00000	25416	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6487.00000	6931	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		41235.00000	39190	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		32851.00000	34446	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		8981.00000	8087	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		46914.00000	48861	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4429.00000	3886	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		62610.00000	64810	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1950.00000	1661	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		79167.00000	81522	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		762.00000	628	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		95995.00000	98429	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		264.00000	209	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		112731.00000	115201	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		80.00000	61	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.41200	7.44500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		25954.00000	27177	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21761.00000	20459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		17238.00000	18141	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32279.00000	30656	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		10720.00000	11337	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		45457.00000	43548	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3319.00000	3541	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		78885.00000	76581	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6202.00000	6590	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		61110.00000	58971	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		36835.00000	38380	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13860.00000	12879	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		49623.00000	51460	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8304.00000	7615	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		63899.00000	65976	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4664.00000	4215	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		79184.00000	81439	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2448.00000	2177	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		95030.00000	97405	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1199.00000	1047	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.42600	7.45900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		29967.00000	31165	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26894.00000	25610	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		21421.00000	22359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37270.00000	35726	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5893.00000	6218	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		81234.00000	79077	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9534.00000	10025	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		64578.00000	62587	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		14642.00000	15340	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		49859.00000	48075	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		40245.00000	41704	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18685.00000	17662	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		52094.00000	53797	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12471.00000	11692	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		65253.00000	67170	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7980.00000	7415	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		79408.00000	81501	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4888.00000	4498	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		94238.00000	96465	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2862.00000	2607	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		109450.00000	111773	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1601.00000	1442	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.38000	7.41000		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		48286.00000	50641	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		445.00000	285	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.38300	7.41400		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		51448.00000	53469	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4518.00000	3975	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.38700	7.41900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		29991.00000	31274	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23420.00000	22091	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		20455.00000	21420	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		34344.00000	32698	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		13142.00000	13819	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		48032.00000	46097	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4431.00000	4693	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		83006.00000	80656	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		7908.00000	8346	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		64354.00000	62181	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		41678.00000	43277	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15170.00000	14158	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		55237.00000	57125	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9302.00000	8579	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		70252.00000	72380	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5385.00000	4901	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		86256.00000	88565	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2936.00000	2634	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		102811.00000	105246	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1506.00000	1330	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		119562.00000	122078	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		726.00000	630	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.39700	7.43000		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		33478.00000	34793	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27878.00000	26539	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		24143.00000	25182	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38728.00000	37113	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		16667.00000	17447	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		51961.00000	50087	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		6863.00000	7234	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		85207.00000	82925	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		10972.00000	11526	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		67514.00000	65414	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		44609.00000	46199	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19333.00000	18269	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		57347.00000	59193	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12889.00000	12081	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		71405.00000	73474	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8246.00000	7661	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		86448.00000	88699	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5055.00000	4652	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		102139.00000	104529	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2966.00000	2702	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		118176.00000	120666	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1665.00000	1500	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.35200	7.38100		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		50932.00000	53252	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		381.00000	243	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.35500	7.38500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53936.00000	55944	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4241.00000	3735	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.35700	7.38800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		20722.00000	22195	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11514.00000	10417	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		10758.00000	11697	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		22265.00000	20634	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		4681.00000	5170	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		37492.00000	35412	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1663.00000	1865	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		56389.00000	54023	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		50809.00000	53097	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1871.00000	1589	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		34423.00000	36377	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5073.00000	4458	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		68559.00000	71024	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		571.00000	467	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		86660.00000	89198	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		143.00000	112	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		104571.00000	107132	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		29.00000	22	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		122081.00000	124649	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	3	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.36400	7.39600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		35666.00000	36998	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27215.00000	25928	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		25932.00000	26992	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37961.00000	36401	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		18063.00000	18865	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		51145.00000	49328	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		12007.00000	12582	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		66737.00000	64692	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		47175.00000	48776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18803.00000	17785	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		60248.00000	62097	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12495.00000	11725	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		74582.00000	76646	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7973.00000	7417	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		89836.00000	92073	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4879.00000	4497	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		105672.00000	108041	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2860.00000	2610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		121794.00000	124258	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1605.00000	1449	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		7589.00000	7978	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		84578.00000	82347	8.55	0.00	0.00

Total for Derivatives:							46.00	2,141.00
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Grand Total:							46.00	2,141.00
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