



# Daily MTM Report

Daily summary for 03/05/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.19000	7.19500			0.00	0.00
R157 On 15/09/2015 Bond			7.41000	7.41000			0.00	0.00
R186 On 21/12/2026 Bond			7.17000	7.17500			0.00	0.00
R194 On 28/02/2008 Bond			7.10000	7.10500			0.00	0.00
R201 On 21/12/2014 Bond			7.40000	7.40500			0.00	0.00
R203 On 15/09/2017 Bond			7.42500	7.42500			0.00	0.00
R204 On 21/12/2018 Bond			7.42500	7.42500			0.00	0.00
R207 On 15/01/2020 Bond			7.40900	7.41000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 04/05/2006 jGovi			241.79400	241.75300		4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Call		117530.00000	117940	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		0.00000	0	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.06300	246.02500		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		160264.00000	160643	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14.00000	13	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.49600	250.49100		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		204944.00000	204993	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		34.00000	33	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.95300	254.97500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		249776.00000	249556	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		26.00000	26	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.18700	7.19300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.42400	7.42400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.13400	7.14000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.11700	7.12300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.38800	7.39400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.41800	7.41800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.41100	7.41100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.39600	7.39600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.07900	7.07900		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.08200	7.08600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		234.00000	209	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		23.00000	9	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.12300	7.11200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		840.00000	852	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		566.00000	551	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.15100	7.15300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1226.00000	1221	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		851.00000	851	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.21900	7.21800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		946.00000	944	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1636.00000	1633	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.27600	7.26900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1213.00000	1218	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1779.00000	1767	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.33300	7.32900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1451.00000	1454	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1870.00000	1863	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.40500	7.39700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1764.00000	1773	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2036.00000	2023	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.45500	7.45100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26484.00000	26466	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26583.00000	26560	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.25000	7.24600		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		1468.00000	1066	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		1485.00000	1022	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.30500	7.30500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		10582.00000	10528	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9561.00000	9507	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.36000	7.36400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15230.00000	15153	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13114.00000	13112	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.48100	7.49100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		10012.00000	9594	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		4.00000	0	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.51600	7.52800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		16815.00000	16435	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5283.00000	5398	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.54900	7.56300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		21496.00000	21094	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8526.00000	8701	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.57500	7.58100		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		23130.00000	22722	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.59200	7.59600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		26353.00000	26097	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2205.00000	2217	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.60700	7.61100		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		30022.00000	29791	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4857.00000	4893	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.82100	6.82400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92300	6.92700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.06000	7.06500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00100	7.00400		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.19000	7.19600		2.76	0.00	14.00
R153 On 04/05/2006 Bond Future	7.25	Call		2486.00000	2539	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		262.00000	68	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		0.00000	0	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		8116.00000	7868	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12453.00000	12701	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		0.00000	0	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22573.00000	22820	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		32585.00000	32832	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		42490.00000	42737	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		18568.00000	18320	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52289.00000	52537	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		61985.00000	62232	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		71578.00000	71825	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		81069.00000	81316	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			7.18700	7.19300		2.88	0.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		8453.00000	8544	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		6235.00000	6092	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3668.00000	3713	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		11218.00000	11029	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15104.00000	15241	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3218.00000	3121	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		23038.00000	23212	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1583.00000	1523	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31699.00000	31898	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		771.00000	737	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40678.00000	40892	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		375.00000	355	3.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.50	Call		49757.00000	49981	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		173.00000	163	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58851.00000	59079	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		80.00000	75	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67904.00000	68135	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		40.00000	37	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.18100	7.18300		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11521.00000	11533	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9066.00000	9004	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6467.00000	6471	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		13206.00000	13137	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		40239.00000	40287	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1886.00000	1860	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		48413.00000	48466	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1300.00000	1280	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3040.00000	3039	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		19064.00000	18989	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17667.00000	17689	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6106.00000	6054	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24681.00000	24713	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4103.00000	4061	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32278.00000	32318	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2769.00000	2736	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1091.00000	1089	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		26491.00000	26415	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56697.00000	56755	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		910.00000	894	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		65021.00000	65082	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		642.00000	630	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		73348.00000	73412	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		460.00000	451	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.18500	7.18300		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14446.00000	14386	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		12148.00000	12156	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9594.00000	9543	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		15902.00000	15919	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2987.00000	2960	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		26747.00000	26789	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5756.00000	5716	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		20749.00000	20778	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20183.00000	20116	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9358.00000	9359	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		26530.00000	26458	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7255.00000	7252	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		33305.00000	33230	3.73	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	8.00	Put		5658.00000	5652	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		40396.00000	40320	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4454.00000	4447	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		47692.00000	47615	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3531.00000	3522	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55134.00000	55056	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2827.00000	2819	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62683.00000	62606	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2306.00000	2298	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		70277.00000	70200	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1902.00000	1894	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.41000	7.41100		4.94	5.00	14.00
R157 On 04/05/2006 Bond Future	7.50	Call		7614.00000	7547	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		178.00000	28	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5.00000	0	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		13592.00000	13503	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		28041.00000	28125	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48239.00000	48323	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68037.00000	68121	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		106473.00000	106557	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		0.00000	0	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		35037.00000	34953	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		87446.00000	87530	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		125128.00000	125212	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		143418.00000	143502	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			7.41800	7.41800		5.19	0.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		18708.00000	18627	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12016.00000	11936	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8481.00000	8410	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		22326.00000	22254	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		32674.00000	32607	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		5846.00000	5779	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		49207.00000	49160	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2633.00000	2587	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		67070.00000	67042	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1133.00000	1105	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		2766.00000	2722	4.62	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	7.00	Put		37554.00000	37511	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		85399.00000	85384	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		471.00000	456	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		103746.00000	103739	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		194.00000	186	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		121899.00000	121896	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		79.00000	76	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139771.00000	139769	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		33.00000	31	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.42400	7.42200		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		24710.00000	24563	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		18498.00000	18511	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		37707.00000	37543	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		11833.00000	11829	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		14237.00000	14119	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		28068.00000	28110	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		85496.00000	85322	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2844.00000	2829	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2731.00000	2686	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		57826.00000	57941	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6946.00000	6866	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		41210.00000	41289	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		52594.00000	52421	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7431.00000	7418	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		68693.00000	68518	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4607.00000	4592	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		102632.00000	102460	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1763.00000	1751	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		119844.00000	119674	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1100.00000	1090	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		136953.00000	136786	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		670.00000	662	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		153906.00000	153741	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		410.00000	405	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		170583.00000	170420	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		196.00000	193	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.43700	7.43300		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		30779.00000	30561	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25579.00000	25672	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		20236.00000	20057	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		34575.00000	34707	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		12059.00000	11924	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		46309.00000	46485	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		43056.00000	42807	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		18680.00000	18742	5.95	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	8.00	Call		56770.00000	56498	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13574.00000	13613	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		71555.00000	71266	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9886.00000	9909	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		87021.00000	86722	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7221.00000	7234	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		102899.00000	102593	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5302.00000	5308	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		118987.00000	118677	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3921.00000	3922	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		135140.00000	134827	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2923.00000	2922	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		151253.00000	150939	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2200.00000	2197	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		166967.00000	166653	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1384.00000	1381	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.17000	7.17500		7.37	0.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		10465.00000	10791	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		415.00000	68	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		2.00000	0	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		23894.00000	23218	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		59135.00000	58461	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		42745.00000	43419	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		0.00000	0	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		74249.00000	74923	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		104612.00000	105286	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		95738.00000	95064	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		133884.00000	134557	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		162109.00000	162783	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		189332.00000	190006	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		215596.00000	216270	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			7.17000	7.17500		7.78	0.00	30.00
R186 On 03/08/2006 Bond Future	7.25	Call		28230.00000	28497	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		18252.00000	17849	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11778.00000	11899	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		35497.00000	34949	7.78	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	6.75	Call		3310.00000	3340	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		62007.00000	61368	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		51071.00000	51483	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		8622.00000	8365	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		77609.00000	78132	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		3864.00000	3717	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		105607.00000	106198	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1690.00000	1611	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		133538.00000	134176	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		526.00000	494	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		161217.00000	161875	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		140.00000	130	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		188184.00000	188850	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		32.00000	29	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		214287.00000	214955	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6.00000	6	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		239502.00000	240171	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	1	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.16700	7.17100		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		38342.00000	38553	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		27905.00000	27584	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		20911.00000	21041	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		43924.00000	43522	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		9272.00000	9333	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		66995.00000	66525	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		60089.00000	60378	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		17409.00000	17167	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		84540.00000	84895	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		10774.00000	10598	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		110459.00000	110865	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6715.00000	6589	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		136076.00000	136531	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3416.00000	3338	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		162184.00000	162672	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1624.00000	1580	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		188206.00000	188715	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		722.00000	699	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		213774.00000	214295	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		300.00000	289	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2917.00000	2936	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		96668.00000	96155	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.16600	7.16900		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		47230.00000	47375	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		36606.00000	36355	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		28957.00000	29056	8.24	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	7.00	Put		51533.00000	51235	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		15716.00000	15771	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		72731.00000	72390	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		7076.00000	7100	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		99825.00000	99454	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		68689.00000	68878	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		26054.00000	25847	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		92176.00000	92404	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18669.00000	18501	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		116773.00000	117034	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		13484.00000	13349	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		140380.00000	140678	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8356.00000	8258	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		164740.00000	165069	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4984.00000	4917	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		189388.00000	189739	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2862.00000	2817	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		213957.00000	214325	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1582.00000	1553	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.10000	7.10600		1.19	0.00	55.00
R194 On 04/05/2006 Bond Future	7.00	Call		9.00000	1	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1841.00000	1730	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2485.00000	2586	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3.00000	0	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6773.00000	6877	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		0.00000	0	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11041.00000	11145	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15286.00000	15390	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	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		14918.00000	14814	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10532.00000	10429	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6170.00000	6067	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19508.00000	19611	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		23706.00000	23810	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		27883.00000	27986	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
R194 On 04/05/2006 Bond Future	9.00	Call		32036.00000	32140	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future			7.07800	7.08400		1.18	0.00	55.00
R194 On 03/08/2006 Bond Future	7.00	Call		2001.00000	2026	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3261.00000	3195	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4273.00000	4316	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1790.00000	1743	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		612.00000	621	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5632.00000	5551	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7140.00000	7199	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		934.00000	903	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10393.00000	10463	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		481.00000	462	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13855.00000	13933	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		256.00000	244	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17362.00000	17447	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		93.00000	88	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20950.00000	21038	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		30.00000	27	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24563.00000	24652	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		8.00000	7	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28173.00000	28263	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	2	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.04100	7.03600		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3065.00000	3026	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3521.00000	3546	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5125.00000	5077	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2418.00000	2433	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1548.00000	1521	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5181.00000	5218	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		5.00000	5	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13253.00000	13316	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		79.00000	76	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10109.00000	10168	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		518.00000	505	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7343.00000	7392	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7537.00000	7482	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1680.00000	1688	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10181.00000	10122	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1188.00000	1192	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12957.00000	12895	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		841.00000	843	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15703.00000	15641	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		478.00000	478	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18578.00000	18515	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		256.00000	256	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			7.01700	7.00000		1.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	7.00	Call		3831.00000	3736	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3831.00000	3911	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2325.00000	2253	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4904.00000	5006	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5570.00000	5459	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3002.00000	3065	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		138.00000	128	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10510.00000	10675	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		517.00000	489	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8280.00000	8428	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1233.00000	1184	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6399.00000	6525	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7545.00000	7420	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2417.00000	2467	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9659.00000	9523	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		1982.00000	2021	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11871.00000	11727	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1653.00000	1684	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13911.00000	13759	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1163.00000	1186	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16067.00000	15908	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		797.00000	814	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18313.00000	18150	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		532.00000	543	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.40000	7.40600		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		6295.00000	6609	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		90.00000	7	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		22485.00000	22883	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		38452.00000	38849	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		54111.00000	54508	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		69468.00000	69866	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		84531.00000	84929	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		99306.00000	99704	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		113799.00000	114196	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			7.41000	7.41600		4.93	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		13753.00000	13924	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		8333.00000	8116	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	7.75	Call		25149.00000	25405	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		3802.00000	3670	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		38639.00000	38955	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1667.00000	1594	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		53024.00000	53374	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		719.00000	681	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		67659.00000	68029	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		310.00000	291	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		82197.00000	82579	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		86.00000	79	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		96618.00000	97004	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		20.00000	18	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		110818.00000	111206	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4.00000	4	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.41400	7.41800		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		18012.00000	18113	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		12843.00000	12691	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		9545.00000	9607	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20236.00000	20044	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4091.00000	4119	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		30939.00000	30714	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1258.00000	1267	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44569.00000	44325	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		28673.00000	28812	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		7937.00000	7823	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		40960.00000	41130	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		4944.00000	4861	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		54104.00000	54298	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3088.00000	3028	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		67635.00000	67847	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		1893.00000	1852	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		81115.00000	81344	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		918.00000	894	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		94802.00000	95043	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		413.00000	401	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		108495.00000	108742	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		173.00000	167	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.42400	7.42500		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		21249.00000	21249	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		16635.00000	16573	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		12757.00000	12751	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23622.00000	23554	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6639.00000	6631	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		33267.00000	33197	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		2755.00000	2748	4.07	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	6.75	Put		45435.00000	45366	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		31613.00000	31620	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		11799.00000	11744	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		43631.00000	43644	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		8888.00000	8840	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		55507.00000	55529	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6103.00000	6064	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		68307.00000	68335	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4504.00000	4471	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		80671.00000	80708	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2727.00000	2702	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		93417.00000	93462	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1582.00000	1565	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		106358.00000	106409	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		879.00000	868	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.42500	7.42600		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		6290.00000	6032	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		470.00000	134	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		15.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		14027.00000	13934	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		25170.00000	25249	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		44052.00000	44131	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		62479.00000	62557	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		34338.00000	34259	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		115147.00000	115226	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		80462.00000	80541	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		98014.00000	98093	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			7.43200	7.43200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		18461.00000	18377	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		13194.00000	13110	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9706.00000	9626	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		23974.00000	23894	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4352.00000	4292	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		38634.00000	38574	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		30654.00000	30585	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6317.00000	6249	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		45542.00000	45498	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	8.00	Put		2591.00000	2546	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		62025.00000	62002	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		899.00000	876	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		79133.00000	79123	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		262.00000	253	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		96261.00000	96258	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		64.00000	61	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		113129.00000	113128	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		13.00000	12	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.43700	7.43500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		24195.00000	24053	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		19238.00000	19249	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		15421.00000	15302	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		29697.00000	29731	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		9076.00000	8984	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43048.00000	43109	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2396.00000	2356	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		77197.00000	77311	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4892.00000	4828	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		59034.00000	59124	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		35364.00000	35207	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		11624.00000	11620	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		48598.00000	48434	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6514.00000	6504	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		63370.00000	63206	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3370.00000	3359	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		79104.00000	78942	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1603.00000	1594	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		95295.00000	95137	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		700.00000	694	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.44800	7.44400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		28749.00000	28539	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24549.00000	24640	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		20106.00000	19931	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		34828.00000	34953	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4977.00000	4905	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		79191.00000	79420	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8403.00000	8300	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62320.00000	62517	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		13364.00000	13225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47454.00000	47616	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		39251.00000	39012	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16564.00000	16626	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		51419.00000	51157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		10669.00000	10707	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	8.25	Call		64944.00000	64665	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6544.00000	6566	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		79463.00000	79173	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3815.00000	3826	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		94614.00000	94318	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2111.00000	2116	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		110084.00000	109784	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1107.00000	1109	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.42500	7.42600		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		46504.00000	46587	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.43300	7.43400		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		48160.00000	48182	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2880.00000	2820	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.43700	7.43600		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		26808.00000	26698	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		21621.00000	21592	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		17477.00000	17380	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		32751.00000	32734	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10593.00000	10513	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46866.00000	46868	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3034.00000	2996	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		82993.00000	83035	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5923.00000	5865	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63753.00000	63776	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		38534.00000	38420	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		13410.00000	13377	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		52329.00000	52217	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7778.00000	7747	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		67686.00000	67580	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4203.00000	4178	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		84045.00000	83947	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2109.00000	2092	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		100903.00000	100810	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		981.00000	971	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		117876.00000	117788	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		423.00000	417	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.44500	7.44200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		30999.00000	30818	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26362.00000	26421	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		21784.00000	21630	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37332.00000	37419	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		14560.00000	14436	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		50817.00000	50933	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	6.50	Call		5498.00000	5431	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		84804.00000	84978	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9214.00000	9120	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		66719.00000	66865	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		42152.00000	41948	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17838.00000	17875	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		55031.00000	54810	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11536.00000	11556	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		69310.00000	69078	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7114.00000	7123	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		84606.00000	84368	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4176.00000	4178	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		100541.00000	100299	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2330.00000	2330	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		116784.00000	116542	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1235.00000	1233	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.40900	7.41000		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		48102.00000	48186	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.41700	7.41800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		49723.00000	49748	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2784.00000	2725	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.41900	7.41900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		17805.00000	17766	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11157.00000	11118	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		8429.00000	8392	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		22495.00000	22459	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3205.00000	3180	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		38577.00000	38552	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		947.00000	935	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		58234.00000	58222	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		47883.00000	47867	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1505.00000	1489	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		31356.00000	31327	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4565.00000	4537	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		65821.00000	65815	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		393.00000	387	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		84037.00000	84036	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		80.00000	79	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		101994.00000	101994	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		13.00000	12	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		119517.00000	119517	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2.00000	2	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.42500	7.42300		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	7.50	Call		32452.00000	32309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26204.00000	26225	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		22953.00000	22829	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37184.00000	37223	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		15452.00000	15349	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50737.00000	50798	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9855.00000	9776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		66788.00000	66872	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		43873.00000	43717	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17705.00000	17712	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		56989.00000	56824	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11440.00000	11438	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		71460.00000	71291	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7055.00000	7049	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		86899.00000	86729	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4145.00000	4138	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		102926.00000	102757	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2318.00000	2312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		119218.00000	119050	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1233.00000	1228	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5930.00000	5872	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		85122.00000	85227	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>5.00</b>	<b>3,448.00</b>
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<b>Grand Total:</b>							<b>5.00</b>	<b>3,448.00</b>
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