

Daily MTM Report

Daily summary for 20/03/2006

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			7.22500	7.18500			0.00	0.00
R157 On 15/09/2015 Bond			7.38500	7.34500			0.00	0.00
R186 On 21/12/2026 Bond			7.09500	7.07000			0.00	0.00
R194 On 28/02/2008 Bond			7.01000	6.97500			0.00	0.00
R201 On 21/12/2014 Bond			7.36000	7.32000			0.00	0.00
R203 On 15/09/2017 Bond			7.38500	7.34500			0.00	0.00
R204 On 21/12/2018 Bond			7.36000	7.32000			0.00	0.00
R207 On 15/01/2020 Bond			7.33000	7.29100			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			242.15500	242.59500		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		125955.00000	121555	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		5.00000	5	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.50400	246.95000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		169574.00000	165123	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		74.00000	83	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.89600	251.33400		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		213417.00000	209046	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		77.00000	86	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.26400	255.68700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		256918.00000	252693	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		48.00000	53	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.23300	7.19400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40500	7.36500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.05500	7.03300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.03300	7.00000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35100	7.31200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.38300	7.34400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.34800	7.31000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.31900	7.28100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11400	7.10300		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		590.00000	592	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		338.00000	313	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.93900	6.92000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		755.00000	768	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		951.00000	917	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.00700	6.98600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1133.00000	1151	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		1167.00000	1133	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.03300	7.00500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		841.00000	860	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2054.00000	2004	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.15900	7.13800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1165.00000	1181	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2052.00000	2016	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.28200	7.25600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1451.00000	1474	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2048.00000	2008	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.38000	7.35600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1791.00000	1816	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2170.00000	2132	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.45700	7.41300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27366.00000	27359	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27560.00000	27444	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.16500	7.14100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6297.00000	6273	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		8269.00000	7798	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.21900	7.18900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11756.00000	11892	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12893.00000	12470	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.30100	7.26500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15970.00000	16200	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15693.00000	15254	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.47100	7.43600		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		11726.00000	12507	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		3988.00000	3320	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.50700	7.47100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		17390.00000	18189	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		8203.00000	7514	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.55400	7.51600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		21878.00000	22736	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10837.00000	10129	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.53800	7.52800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		20747.00000	21213	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		1269.00000	1058	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.55000	7.54300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		25084.00000	25327	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		4577.00000	4355	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.56700	7.56300		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		28966.00000	29058	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		7093.00000	6931	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.63100	6.55900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.70400	6.63400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.84300	6.77800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.87600	6.84300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.95000	6.91700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.01200	6.97900		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.22800	7.18700		2.76	10.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		6339.00000	5239	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		3743.00000	4334	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		1666.00000	1185	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		9411.00000	10619	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13953.00000	12451	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1129.00000	1317	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23217.00000	21568	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		274.00000	313	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33017.00000	31333	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		61.00000	67	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		42874.00000	41184	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		13.00000	13	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		175.00000	96	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		18372.00000	19982	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52663.00000	50973	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		3.00000	2	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		62357.00000	60667	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1.00000	0	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71949.00000	70259	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		81440.00000	79750	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			7.22000	7.17600		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		10430.00000	9408	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		7549.00000	8242	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5305.00000	4609	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		12192.00000	13210	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17048.00000	15770	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		4500.00000	4935	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		24748.00000	23293	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2630.00000	2889	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		33139.00000	31574	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1549.00000	1698	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		41885.00000	40255	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		919.00000	1003	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		50774.00000	49106	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		528.00000	574	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		59738.00000	58049	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		305.00000	330	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68714.00000	67014	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		187.00000	201	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.22400	7.17800		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		12825.00000	11856	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		10186.00000	10904	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		7618.00000	6887	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		14174.00000	15130	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		41215.00000	39717	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2678.00000	2868	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49261.00000	47709	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1965.00000	2100	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3913.00000	3435	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		19754.00000	20963	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		18978.00000	17816	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7233.00000	7758	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25912.00000	24602	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5150.00000	5527	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		33387.00000	31968	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3694.00000	3962	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1612.00000	1359	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		26828.00000	28263	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		57433.00000	55842	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1462.00000	1558	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		65660.00000	64041	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1098.00000	1166	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		73906.00000	72269	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		835.00000	885	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.24500	7.19900		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		15220.00000	14338	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		13471.00000	14167	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10345.00000	9628	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		17202.00000	18062	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3500.00000	3140	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27809.00000	29028	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		6419.00000	5881	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		21962.00000	23001	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20932.00000	19910	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10656.00000	11211	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		27217.00000	26080	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		8492.00000	8932	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		33907.00000	32678	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6810.00000	7158	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		40905.00000	39603	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5513.00000	5789	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		48104.00000	46746	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4492.00000	4711	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55453.00000	54050	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3696.00000	3871	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62921.00000	61484	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3094.00000	3234	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		70440.00000	68976	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2616.00000	2729	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.39000	7.34900		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		6096.00000	4643	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		14472.00000	16468	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		17729.00000	15119	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5081.00000	5921	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		34629.00000	31407	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1376.00000	1603	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		53753.00000	50345	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		302.00000	343	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		73305.00000	69861	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		56.00000	61	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		111686.00000	108237	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		1066.00000	666	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		30891.00000	33941	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		92667.00000	89218	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		9.00000	10	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		130340.00000	126890	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		148630.00000	145181	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			7.39300	7.35000		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		13758.00000	12106	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		22021.00000	23901	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		25309.00000	23007	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		13036.00000	14267	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		39684.00000	36887	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		7274.00000	8010	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		56060.00000	52936	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		3905.00000	4314	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		73582.00000	70264	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		2063.00000	2278	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		6027.00000	5066	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		35234.00000	37806	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		91587.00000	88164	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1078.00000	1187	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		109699.00000	106220	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		564.00000	619	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		127699.00000	124193	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		297.00000	324	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		145479.00000	141959	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		159.00000	172	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.40100	7.35800		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		18771.00000	17124	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		27477.00000	29276	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		30130.00000	28004	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		18793.00000	20113	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		91451.00000	88284	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3673.00000	3953	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		4742.00000	4089	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		54712.00000	57506	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		10262.00000	9134	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		39401.00000	41719	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		43613.00000	41096	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		12614.00000	13543	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		58676.00000	55865	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		8389.00000	9024	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		74760.00000	71738	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5549.00000	5973	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		108445.00000	105182	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2451.00000	2634	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		125518.00000	122192	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1649.00000	1769	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		142496.00000	139127	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1088.00000	1165	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		159343.00000	155946	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		723.00000	772	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		175898.00000	172479	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		386.00000	413	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.42000	7.37700		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		35431.00000	33438	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25863.00000	27225	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		24282.00000	22652	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		34254.00000	35978	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		15310.00000	14076	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		45192.00000	47313	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		48094.00000	45793	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		19350.00000	20404	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		62017.00000	59465	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14453.00000	15256	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		76884.00000	74136	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10849.00000	11456	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		92348.00000	89449	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8182.00000	8637	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		108173.00000	105160	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6209.00000	6551	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		124182.00000	121084	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4749.00000	5005	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		140246.00000	137085	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3663.00000	3856	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		156271.00000	153062	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2851.00000	2997	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		171828.00000	168572	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1878.00000	1977	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.09600	7.07000		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.00	Call		10748.00000	8926	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		20380.00000	22111	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		30912.00000	27920	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		6603.00000	7163	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		1811.00000	1283	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		46686.00000	49710	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		58688.00000	55232	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		1683.00000	1779	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		88876.00000	85326	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		367.00000	369	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		118945.00000	115389	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		73.00000	68	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		94.00000	50	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		81572.00000	85081	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		148150.00000	144597	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		7.00000	6	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		176369.00000	172817	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		203592.00000	200040	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		229856.00000	226304	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			7.09100	7.06500		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		22340.00000	20484	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		31222.00000	32895	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	7.25	Call		42273.00000	39731	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		17458.00000	18445	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		9236.00000	8170	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		53097.00000	55559	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		66703.00000	63702	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		9418.00000	9945	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		93591.00000	90325	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5009.00000	5272	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		121424.00000	118019	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2670.00000	2794	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		148922.00000	145441	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1073.00000	1120	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		176303.00000	172790	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		390.00000	405	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		203117.00000	199592	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		128.00000	132	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		229155.00000	225627	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		38.00000	39	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		254348.00000	250819	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		10.00000	10	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.08800	7.06200		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		30875.00000	29015	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		39286.00000	40931	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		50792.00000	48412	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		25753.00000	26878	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		16058.00000	14803	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		59180.00000	61429	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		74100.00000	71333	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		16818.00000	17556	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		99375.00000	96343	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		11008.00000	11480	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		125654.00000	122448	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7309.00000	7607	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		151250.00000	147913	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3988.00000	4155	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		177226.00000	173809	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2064.00000	2152	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		203099.00000	199638	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1013.00000	1056	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		228548.00000	225063	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		472.00000	492	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		6457.00000	5786	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		85606.00000	88439	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.08900	7.06300		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		38479.00000	36622	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		46960.00000	48580	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		58716.00000	56434	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		33998.00000	35193	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		22844.00000	21475	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		65764.00000	67873	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		11653.00000	10777	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		90308.00000	92909	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		81539.00000	78928	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		24809.00000	25676	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		105900.00000	103047	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18299.00000	18923	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		131020.00000	127991	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		13637.00000	14086	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		154825.00000	151646	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8707.00000	9005	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		179232.00000	175945	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5382.00000	5572	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		203842.00000	200481	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3221.00000	3338	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		228337.00000	224928	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1867.00000	1936	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.00100	6.96200		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		2189.00000	1773	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1531.00000	1791	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5420.00000	4823	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		448.00000	525	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9374.00000	8715	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		111.00000	126	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13557.00000	12884	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		25.00000	28	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17782.00000	17107	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6.00000	6	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		12428.00000	13103	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		13.00000	5	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8055.00000	8723	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		408.00000	269	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4089.00000	4625	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21998.00000	21323	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1.00000	1	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		26197.00000	25521	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		30373.00000	29698	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		34526.00000	33851	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			6.94400	6.89900		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3977.00000	3564	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		2460.00000	2723	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1837.00000	1566	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4080.00000	4486	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6743.00000	6227	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1484.00000	1644	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9860.00000	9278	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		878.00000	972	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13214.00000	12592	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		526.00000	580	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16707.00000	16062	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		331.00000	363	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		20192.00000	19531	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		147.00000	162	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23757.00000	23087	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		60.00000	66	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		27353.00000	26679	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		22.00000	24	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30955.00000	30280	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		7.00000	8	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.89700	6.84900		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2792.00000	2509	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4052.00000	4379	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4718.00000	4346	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		2801.00000	3039	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7081.00000	6640	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2000.00000	2169	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		49.00000	34	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		10923.00000	11519	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		330.00000	262	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		7986.00000	8527	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1246.00000	1071	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		5697.00000	6132	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9689.00000	9200	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1459.00000	1579	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12456.00000	11932	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1089.00000	1175	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		15305.00000	14757	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		815.00000	877	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		18086.00000	17515	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		486.00000	525	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20973.00000	20386	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		277.00000	300	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.87500	6.82500		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3370.00000	3116	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4144.00000	4407	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5106.00000	4798	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3303.00000	3510	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7019.00000	6667	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		2646.00000	2810	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		353.00000	296	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		8920.00000	9379	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		995.00000	875	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		6955.00000	7351	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2005.00000	1816	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		5367.00000	5694	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9121.00000	8736	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2190.00000	2320	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11328.00000	10916	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		1846.00000	1951	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13605.00000	13175	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1584.00000	1669	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15687.00000	15235	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1135.00000	1199	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17869.00000	17400	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		795.00000	842	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		20130.00000	19647	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		544.00000	578	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.36600	7.32500		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		14756.00000	12610	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		3168.00000	3752	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		28667.00000	26080	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		798.00000	940	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		44006.00000	41301	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		172.00000	196	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		59528.00000	56801	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		34.00000	37	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		74858.00000	72129	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		7.00000	7	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		89915.00000	87186	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		104689.00000	101960	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		119182.00000	116453	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			7.37000	7.32800		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		19576.00000	17739	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		8441.00000	9337	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		31521.00000	29291	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4459.00000	4962	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		45045.00000	42579	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2357.00000	2624	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		59278.00000	56682	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1257.00000	1395	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		73745.00000	71083	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		681.00000	751	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		88084.00000	85379	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		257.00000	284	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		102401.00000	99677	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		87.00000	97	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		116556.00000	113826	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		27.00000	29	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.37600	7.33300		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		13469.00000	12162	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		18767.00000	20192	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		22931.00000	21202	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		12369.00000	13373	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		6728.00000	5887	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		28184.00000	30075	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2610.00000	2185	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		40529.00000	42836	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		34174.00000	32120	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8045.00000	8724	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		46740.00000	44459	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5332.00000	5783	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		59972.00000	57538	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3564.00000	3861	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		73483.00000	70944	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2350.00000	2543	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		86834.00000	84211	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1246.00000	1354	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		100404.00000	97729	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		623.00000	680	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		114008.00000	111304	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		294.00000	322	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.39100	7.34800		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		16226.00000	14947	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		22327.00000	23712	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		25443.00000	23826	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		16065.00000	17111	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		9194.00000	8292	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		31059.00000	32820	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		4321.00000	3785	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		42238.00000	44365	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		36300.00000	34412	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		11722.00000	12497	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		48640.00000	46557	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9134.00000	9714	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		60646.00000	58403	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6479.00000	6899	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		73519.00000	71167	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4953.00000	5265	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		85827.00000	83372	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3120.00000	3328	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		98494.00000	95964	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1895.00000	2029	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		111352.00000	108771	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1110.00000	1192	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.38900	7.34800		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		7902.00000	6347	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		15735.00000	17434	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		18288.00000	15839	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		6289.00000	7094	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		33206.00000	30202	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1856.00000	2106	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		50621.00000	47413	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		389.00000	436	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		68715.00000	65465	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		56.00000	61	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2509.00000	1811	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		30667.00000	33224	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		121327.00000	118073	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		86648.00000	83393	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		6.00000	6	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		104195.00000	100940	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			7.39100	7.34900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		15758.00000	14136	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		23551.00000	25212	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		25673.00000	23526	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		13931.00000	15066	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		8739.00000	7641	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		36545.00000	38731	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		38302.00000	35710	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		7490.00000	8181	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		53060.00000	50146	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3632.00000	4002	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		69180.00000	66071	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1578.00000	1752	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		85959.00000	82746	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		612.00000	683	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		102884.00000	99626	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		211.00000	236	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		119657.00000	116381	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		65.00000	72	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.39800	7.35500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		20613.00000	18975	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		28746.00000	30416	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		30200.00000	28148	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		19101.00000	20356	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		13227.00000	12004	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		41056.00000	43140	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4415.00000	3873	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		73073.00000	75839	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7929.00000	7081	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		55929.00000	58389	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		41872.00000	39446	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		11990.00000	12871	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		55309.00000	52577	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7083.00000	7659	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		70068.00000	67109	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3925.00000	4274	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		85679.00000	82567	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2036.00000	2231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		101725.00000	98518	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		986.00000	1087	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.41200	7.37000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		24716.00000	23140	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		33854.00000	35451	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		33963.00000	32057	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24179.00000	25447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7269.00000	6602	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		75899.00000	78406	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		11476.00000	10540	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		59809.00000	62047	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		17237.00000	15991	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		45743.00000	47671	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		44896.00000	42683	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16625.00000	17586	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		57315.00000	54836	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		10981.00000	11675	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		70939.00000	68243	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6955.00000	7433	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		85450.00000	82588	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4218.00000	4530	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		100534.00000	97554	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2447.00000	2641	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		115917.00000	112857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1357.00000	1471	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.36500	7.32400		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		55441.00000	52029	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		371.00000	414	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.36800	7.32600		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		57957.00000	54839	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3727.00000	4101	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.37200	7.33000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		24163.00000	22387	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		30769.00000	32439	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		34571.00000	32386	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		20716.00000	21977	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		15967.00000	14608	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		43573.00000	45659	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5760.00000	5112	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		77051.00000	79849	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9919.00000	8945	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		59081.00000	61553	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		47042.00000	44491	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		13250.00000	14145	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		61246.00000	58394	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8027.00000	8621	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		76746.00000	73669	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4594.00000	4963	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		93084.00000	89851	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2480.00000	2693	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		109850.00000	106519	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1260.00000	1376	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		126724.00000	123336	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		603.00000	661	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.38300	7.34100		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		27773.00000	26037	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		35180.00000	36840	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		37847.00000	35764	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		25069.00000	26381	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		19550.00000	18167	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		47666.00000	49678	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		8425.00000	7669	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		79591.00000	82231	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		13152.00000	12102	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		62515.00000	64861	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		49662.00000	47258	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17208.00000	18200	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		62992.00000	60311	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11356.00000	12071	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		77531.00000	74626	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7194.00000	7684	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		92939.00000	89864	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4368.00000	4688	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		108891.00000	105695	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2540.00000	2739	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		125103.00000	121825	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1414.00000	1531	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.33500	7.29600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		58103.00000	54808	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		324.00000	354	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.33800	7.29700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		60593.00000	57476	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3498.00000	3839	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.34000	7.29900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		14187.00000	12543	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		18293.00000	20067	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		25650.00000	23321	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		9042.00000	10131	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		6670.00000	5698	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		32081.00000	34527	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2596.00000	2130	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		49922.00000	52874	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		57675.00000	54486	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1336.00000	1566	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		40550.00000	37685	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		3799.00000	4352	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		75778.00000	72437	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		390.00000	466	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		94011.00000	90613	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		93.00000	114	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		111960.00000	108546	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		18.00000	23	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		129479.00000	126062	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		3.00000	4	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.34800	7.30700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		29745.00000	27962	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		34465.00000	36057	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		40222.00000	38098	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		24463.00000	25714	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		21117.00000	19683	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		46890.00000	48832	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		14337.00000	13238	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		61758.00000	64035	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		52413.00000	49977	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16732.00000	17672	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		66070.00000	63368	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11008.00000	11682	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		80874.00000	77958	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6956.00000	7417	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		96483.00000	93406	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4217.00000	4517	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		112571.00000	109381	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2451.00000	2636	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		128862.00000	125595	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1364.00000	1473	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9276.00000	8476	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		78956.00000	81532	8.55	0.00	0.00

Total for Derivatives:							10.00	2,118.00
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Grand Total:							10.00	2,118.00
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