



Daily MTM Report

Daily summary for 28/03/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.23000	7.21000			0.00	0.00
R157 On 15/09/2015 Bond			7.43500	7.40000			0.00	0.00
R186 On 21/12/2026 Bond			7.18000	7.14000			0.00	0.00
R194 On 28/02/2008 Bond			7.04000	7.02000			0.00	0.00
R201 On 21/12/2014 Bond			7.41000	7.38000			0.00	0.00
R203 On 15/09/2017 Bond			7.43500	7.40000			0.00	0.00
R204 On 21/12/2018 Bond			7.41000	7.37500			0.00	0.00
R207 On 15/01/2020 Bond			7.38400	7.34800			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			241.57900	241.95900		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		119592.00000	115792	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		2.00000	2	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.92200	246.31000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		163171.00000	159303	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		71.00000	83	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.33000	250.71900		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		207269.00000	203391	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		79.00000	91	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.71900	255.10400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		251090.00000	247246	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		50.00000	56	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.23500	7.21500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.45500	7.41800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.14800	7.10800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.06000	7.03900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.40400	7.37500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.43200	7.39700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.40100	7.36700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.37700	7.34200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.04400	7.02700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		437.00000	454	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		371.00000	346	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.02100	7.00300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		822.00000	841	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		815.00000	790	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.01500	6.99800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1122.00000	1140	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		1127.00000	1103	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.08700	7.05800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		869.00000	893	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1952.00000	1905	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.17900	7.16700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1176.00000	1186	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1992.00000	1973	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.28000	7.25200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1429.00000	1458	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2037.00000	1997	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.40400	7.38800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1814.00000	1833	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2109.00000	2085	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.46100	7.43300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27190.00000	27203	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27337.00000	27281	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.18000	7.15500		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		5658.00000	5749	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7290.00000	6999	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.24100	7.21900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11575.00000	11729	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12153.00000	11898	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.31000	7.28600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15816.00000	16005	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15149.00000	14891	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.47700	7.45100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		11437.00000	12128	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		3078.00000	2692	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.51800	7.48900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		17422.00000	18139	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		7493.00000	7011	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.56200	7.53000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		21896.00000	22678	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10279.00000	9741	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.61600	7.57300		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		23166.00000	25914	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		563.00000	342	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.63600	7.59200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		27345.00000	29747	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3445.00000	2817	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.65700	7.61200		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		31125.00000	33423	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5865.00000	5071	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.70200	6.70200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.75200	6.75500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.88300	6.88700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.90100	6.90400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.97900	6.98100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.03800	7.04000		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.23400	7.21300		2.76	214.00	227.00
R153 On 04/05/2006 Bond Future	7.25	Call		5191.00000	4665	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		3667.00000	4006	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		1061.00000	871	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		9877.00000	10553	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12701.00000	11939	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		949.00000	1051	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22053.00000	21208	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		181.00000	201	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31914.00000	31052	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		30.00000	33	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		41793.00000	40929	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		5.00000	5	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		66.00000	46	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		19334.00000	20179	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		51589.00000	50724	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1.00000	1	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		61284.00000	60419	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		70877.00000	70012	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		80368.00000	79503	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			7.22500	7.25000		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		8579.00000	9044	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8579.00000	8072	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4033.00000	4320	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13801.00000	13116	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14762.00000	15386	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5094.00000	4746	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22181.00000	22927	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2943.00000	2718	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30411.00000	31241	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1702.00000	1559	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		39072.00000	39955	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		987.00000	898	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47918.00000	48837	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		553.00000	499	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56863.00000	57803	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		311.00000	279	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65831.00000	66784	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		185.00000	165	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.22600	7.20300		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		12083.00000	11616	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		10361.00000	10738	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		7028.00000	6682	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		14501.00000	14998	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		40246.00000	39505	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2626.00000	2728	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		48285.00000	47516	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1907.00000	1980	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3504.00000	3284	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20262.00000	20884	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		18131.00000	17566	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7304.00000	7581	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25000.00000	24357	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5155.00000	5355	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32436.00000	31737	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3661.00000	3805	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1383.00000	1270	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		27516.00000	28247	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56456.00000	55666	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1403.00000	1456	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64686.00000	63882	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1042.00000	1080	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72938.00000	72123	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		784.00000	812	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.24300	7.22000		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14620.00000	14193	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		13591.00000	13953	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9835.00000	9491	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		17413.00000	17857	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3219.00000	3051	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		28249.00000	28870	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		6018.00000	5763	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22282.00000	22815	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20262.00000	19764	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10706.00000	10997	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		26497.00000	25940	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	8724	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		33153.00000	32549	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6777.00000	6961	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		40130.00000	39488	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5458.00000	5605	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		47316.00000	46645	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4424.00000	4542	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		54658.00000	53964	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3621.00000	3716	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62122.00000	61410	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3015.00000	3092	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		69641.00000	68915	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2537.00000	2599	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.44100	7.40500		4.94	102.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		13561.00000	11590	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5622.00000	6667	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		3620.00000	2772	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		16704.00000	18872	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		29877.00000	27171	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1332.00000	1643	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48977.00000	46023	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		235.00000	296	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68573.00000	65567	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		33.00000	42	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		106977.00000	103961	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		0.00000	1	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		388.00000	248	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		34922.00000	37798	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		87953.00000	84938	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		4.00000	5	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		125631.00000	122616	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		143922.00000	140906	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			7.44500	7.40800		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		21827.00000	20065	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		14317.00000	15582	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		11189.00000	10005	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		24215.00000	26057	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		35572.00000	33335	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		7926.00000	8716	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		51582.00000	49012	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4190.00000	4647	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		68921.00000	66145	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		2165.00000	2415	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4498.00000	3872	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		38467.00000	40869	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		86847.00000	83953	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1101.00000	1233	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		104930.00000	101972	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		559.00000	628	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		122924.00000	119932	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		284.00000	320	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		140704.00000	137695	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		147.00000	165	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.45400	7.41600		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		26968.00000	25267	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		20276.00000	21608	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		16279.00000	15008	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		29630.00000	31393	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		87005.00000	84286	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3873.00000	4187	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3723.00000	3274	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		58338.00000	60923	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8527.00000	7700	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		42311.00000	44517	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		39933.00000	37864	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		13579.00000	14544	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		54629.00000	52273	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		8987.00000	9664	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		70468.00000	67899	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5902.00000	6367	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		103906.00000	101085	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2558.00000	2769	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		120924.00000	118034	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1701.00000	1843	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		137872.00000	134933	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1109.00000	1203	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		154702.00000	151732	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		727.00000	789	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		171250.00000	168252	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		384.00000	419	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.47300	7.43400		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		32516.00000	30863	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27393.00000	28770	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		21867.00000	20545	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36283.00000	37992	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		13457.00000	12486	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		47784.00000	49843	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		44770.00000	42827	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20471.00000	21558	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		58374.00000	56188	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15255.00000	16099	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		73001.00000	70622	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11411.00000	12061	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		88290.00000	85758	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8568.00000	9066	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		103989.00000	101340	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6471.00000	6852	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		119911.00000	117172	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4922.00000	5214	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		135913.00000	133107	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3775.00000	3999	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		151896.00000	149039	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2920.00000	3093	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		167421.00000	164510	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1916.00000	2035	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.18200	7.14100		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		22601.00000	18898	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		7959.00000	9792	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		5877.00000	4310	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		25176.00000	29145	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		561.00000	331	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		55103.00000	60408	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		49133.00000	44119	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		1795.00000	2316	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		79159.00000	73727	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		317.00000	421	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		109253.00000	103734	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		48.00000	64	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		11.00000	4	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		91156.00000	96685	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		138480.00000	132945	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		3.00000	4	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		166702.00000	161166	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		193925.00000	188390	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		220189.00000	214654	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			7.17900	7.13800		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		35140.00000	31840	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		20198.00000	22397	8.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.00	Call		17194.00000	15030	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		35950.00000	39284	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		6348.00000	5284	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		60082.00000	64516	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		58246.00000	54068	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		10834.00000	12154	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		84386.00000	79634	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5677.00000	6423	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		111841.00000	106750	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2960.00000	3368	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		139146.00000	133830	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1170.00000	1352	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		166455.00000	161028	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		415.00000	487	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		193248.00000	187774	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		132.00000	157	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		219282.00000	213791	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		38.00000	46	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		244474.00000	238978	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		10.00000	12	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.17700	7.13500		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		44121.00000	40864	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		28887.00000	31224	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		25698.00000	23305	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		43914.00000	47115	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		12602.00000	11117	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		65529.00000	69637	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		66319.00000	62364	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		18843.00000	20481	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		90838.00000	86367	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		12276.00000	13398	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		116629.00000	111797	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8089.00000	8850	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		141871.00000	136738	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4414.00000	4875	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		167636.00000	162304	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2279.00000	2541	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		193395.00000	187941	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1114.00000	1253	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		218786.00000	213262	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		515.00000	585	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		4647.00000	3941	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		93601.00000	98488	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.17900	7.13600		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		52315.00000	49063	8.87	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.25	Put		37326.00000	39758	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		33293.00000	30755	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		51504.00000	54649	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		19048.00000	17276	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		71698.00000	75610	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		9249.00000	8192	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		97634.00000	102260	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		74198.00000	70363	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		27199.00000	29047	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		97868.00000	93580	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		19996.00000	21391	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		122490.00000	117859	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		14837.00000	15889	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		145883.00000	140935	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9495.00000	10230	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		169998.00000	164809	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5877.00000	6371	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		194410.00000	189046	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3519.00000	3838	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		218778.00000	213294	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2039.00000	2237	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.03600	7.01500		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1511.00000	1323	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1770.00000	1946	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4518.00000	4209	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		463.00000	517	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8439.00000	8087	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		93.00000	104	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12630.00000	12269	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		16.00000	18	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16861.00000	16498	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3.00000	3	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		13345.00000	13709	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		2.00000	1	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8961.00000	9324	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		177.00000	135	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4775.00000	5096	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21080.00000	20717	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		25279.00000	24916	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		29455.00000	29092	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		33609.00000	33246	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			6.98300	6.95700		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3378.00000	3161	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		2732.00000	2906	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1436.00000	1304	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4550.00000	4809	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6011.00000	5730	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1624.00000	1733	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9053.00000	8728	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		942.00000	1007	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12368.00000	12016	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		551.00000	590	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15842.00000	15474	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		338.00000	360	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19320.00000	18940	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		146.00000	157	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22883.00000	22497	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		58.00000	62	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26480.00000	26091	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		20.00000	22	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30083.00000	29693	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		7.00000	7	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.93500	6.90600		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4226.00000	4017	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3033.00000	3192	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2411.00000	2257	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4395.00000	4610	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6507.00000	6253	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2150.00000	2265	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		29.00000	24	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11627.00000	11990	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		236.00000	205	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		8616.00000	8953	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1008.00000	918	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6183.00000	6462	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9060.00000	8775	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1553.00000	1637	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11790.00000	11482	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1147.00000	1208	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14615.00000	14291	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		849.00000	893	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17379.00000	17039	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		504.00000	532	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20256.00000	19905	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		285.00000	302	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.91100	6.88000		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4724.00000	4544	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3488.00000	3627	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3053.00000	2907	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4394.00000	4569	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6587.00000	6379	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		2782.00000	2893	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		279.00000	250	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9413.00000	9704	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		841.00000	776	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7368.00000	7623	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1765.00000	1659	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		5695.00000	5909	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8653.00000	8422	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2288.00000	2378	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10831.00000	10585	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		1918.00000	1991	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13089.00000	12829	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1635.00000	1695	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15154.00000	14880	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1169.00000	1215	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17323.00000	17037	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		817.00000	851	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19575.00000	19280	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		557.00000	582	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.41700	7.38600		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		11171.00000	9746	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		3640.00000	4270	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		24604.00000	22714	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		793.00000	958	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39913.00000	37888	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		135.00000	165	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55457.00000	53406	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		20.00000	24	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		70797.00000	68743	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		3.00000	3	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		85857.00000	83803	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		100632.00000	98578	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		115125.00000	113070	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			7.42200	7.39100		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		16589.00000	15375	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9550.00000	10343	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		27971.00000	26427	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5004.00000	5469	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		41188.00000	39436	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2596.00000	2851	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		55273.00000	53402	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1349.00000	1485	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69677.00000	67741	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		708.00000	781	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83991.00000	82012	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		260.00000	289	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		98303.00000	96305	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		85.00000	95	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112458.00000	110454	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		25.00000	28	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.42900	7.39600		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		20213.00000	19007	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		13651.00000	14533	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		11389.00000	10515	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20687.00000	21901	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		5374.00000	4844	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		30829.00000	32387	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1921.00000	1675	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		43840.00000	45682	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		30985.00000	29510	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8856.00000	9469	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		43236.00000	41565	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5827.00000	6244	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		56267.00000	54461	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3859.00000	4140	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		69652.00000	67751	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2518.00000	2705	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		82917.00000	80937	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1328.00000	1436	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		96441.00000	94411	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		659.00000	717	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		110022.00000	107964	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		308.00000	337	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.44400	7.41000		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		22948.00000	21774	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17408.00000	18331	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14236.00000	13334	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24175.00000	25370	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7777.00000	7166	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		33479.00000	34965	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3472.00000	3128	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		45227.00000	46979	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33412.00000	32011	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12671.00000	13368	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		45472.00000	43906	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9803.00000	10335	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		57265.00000	55560	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6936.00000	7328	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		69996.00000	68194	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5267.00000	5563	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		82186.00000	80290	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3316.00000	3517	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		94772.00000	92806	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2011.00000	2143	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		107579.00000	105564	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1175.00000	1257	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.44000	7.40400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		14252.00000	12414	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		6695.00000	7699	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5142.00000	4181	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		17415.00000	19297	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		28682.00000	26185	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1774.00000	2120	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		46096.00000	43325	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		306.00000	378	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		64250.00000	61416	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		33.00000	42	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		1232.00000	914	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		33832.00000	36357	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		116886.00000	114043	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		82203.00000	79361	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		2.00000	3	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		99753.00000	96910	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			7.44300	7.40600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		22365.00000	20686	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15075.00000	16274	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		13171.00000	11971	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		25416.00000	27094	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6931.00000	6174	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		39190.00000	41310	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34446.00000	32330	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		8087.00000	8848	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		48861.00000	46410	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3886.00000	4313	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		64810.00000	62142	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1661.00000	1870	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		81522.00000	78734	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		628.00000	717	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		98429.00000	95585	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		209.00000	242	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		115201.00000	112334	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		61.00000	72	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.45000	7.41200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27177.00000	25534	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20459.00000	21724	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		18141.00000	16872	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		30656.00000	32295	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		11337.00000	10424	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43548.00000	45543	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3541.00000	3171	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		76581.00000	79119	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6590.00000	5983	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58971.00000	61272	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		38380.00000	36385	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12879.00000	13792	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51460.00000	49165	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7615.00000	8229	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65976.00000	63450	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4215.00000	4596	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		81439.00000	78751	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2177.00000	2397	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		97405.00000	94613	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1047.00000	1164	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.46500	7.42600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31165.00000	29548	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25610.00000	26925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22359.00000	21052	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35726.00000	37351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6218.00000	5710	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		79077.00000	81502	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10025.00000	9289	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62587.00000	64784	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		15340.00000	14333	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		48075.00000	50000	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41704.00000	39789	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17662.00000	18680	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		53797.00000	51615	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11692.00000	12443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		67170.00000	64765	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7415.00000	7942	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		81501.00000	78920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4498.00000	4850	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		96465.00000	93755	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2607.00000	2829	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		111773.00000	108974	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1442.00000	1576	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.41500	7.38000		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		50641.00000	47772	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		285.00000	349	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.41900	7.38300		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		53469.00000	50912	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3975.00000	4395	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.42400	7.38700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31274.00000	29528	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		22091.00000	23365	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		21420.00000	20044	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		32698.00000	34341	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		13819.00000	12802	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46097.00000	48099	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4693.00000	4248	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		80656.00000	83230	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		8346.00000	7647	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		62181.00000	64500	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		43277.00000	41187	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14158.00000	15087	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		57125.00000	54740	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8579.00000	9213	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		72380.00000	69766	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4901.00000	5305	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		88565.00000	85787	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2634.00000	2875	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		105246.00000	102361	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1330.00000	1463	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		122078.00000	119128	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		630.00000	699	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.43500	7.39700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		34793.00000	33065	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26539.00000	27866	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25182.00000	23774	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37113.00000	38760	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		17447.00000	16352	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		50087.00000	52047	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7234.00000	6670	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		82925.00000	85415	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		11526.00000	10718	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65414.00000	67661	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		46199.00000	44167	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18269.00000	19293	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		59193.00000	56891	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12081.00000	12834	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		73474.00000	70946	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7661.00000	8189	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		88699.00000	85995	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4652.00000	5004	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		104529.00000	101697	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2702.00000	2925	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		120666.00000	117745	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1500.00000	1634	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.38900	7.35200		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		53252.00000	50177	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		243.00000	302	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.39300	7.35500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		55944.00000	53184	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3735.00000	4158	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.39500	7.35700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		11697.00000	10396	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20634.00000	22481	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		22195.00000	20239	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10417.00000	11609	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5170.00000	4457	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		35412.00000	37848	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1865.00000	1553	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		54023.00000	56859	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		53097.00000	50226	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1589.00000	1867	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		36377.00000	33867	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4458.00000	5095	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		71024.00000	67973	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		467.00000	564	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		89198.00000	86077	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		112.00000	139	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		107132.00000	103990	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		22.00000	28	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		124649.00000	121502	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	5	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.40300	7.36400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		26992.00000	25474	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36401.00000	38074	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		36998.00000	35149	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25928.00000	27270	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		18865.00000	17675	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49328.00000	51329	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		12582.00000	11695	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		64692.00000	66997	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		48776.00000	46615	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17785.00000	18815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		62097.00000	59660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11725.00000	12480	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		76646.00000	73981	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7417.00000	7944	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		92073.00000	89232	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4497.00000	4847	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		108041.00000	105071	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2610.00000	2832	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		124258.00000	121199	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1449.00000	1583	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		7978.00000	7352	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		82347.00000	84913	8.55	0.00	0.00

Total for Derivatives:							316.00	2,457.00
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Grand Total:							316.00	2,457.00
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