



Daily MTM Report

Daily summary for 30/03/2006

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			7.25000	7.29000			0.00	0.00
R157 On 15/09/2015 Bond			7.44000	7.49000			0.00	0.00
R186 On 21/12/2026 Bond			7.18000	7.23000			0.00	0.00
R194 On 28/02/2008 Bond			7.11000	7.14000			0.00	0.00
R201 On 21/12/2014 Bond			7.42500	7.47500			0.00	0.00
R203 On 15/09/2017 Bond			7.44500	7.49500			0.00	0.00
R204 On 21/12/2018 Bond			7.42000	7.47000			0.00	0.00
R207 On 15/01/2020 Bond			7.39100	7.44100			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			241.42500	240.86100		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		108614.00000	114252	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		4.00000	2	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.75900	245.19100		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		152026.00000	157674	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		116.00000	84	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.17100	249.60800		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		196199.00000	201803	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		119.00000	93	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.59400	254.04100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		240481.00000	245997	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		71.00000	57	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.25200	7.29100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.45700	7.50700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.14700	7.19600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.12900	7.15500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.41800	7.46600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.44200	7.49100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.41100	7.45800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.38500	7.43200		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			7.11700	7.11700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		552.00000	547	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		265.00000	260	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.11900	7.12000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		967.00000	963	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		673.00000	671	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.14100	7.13400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1291.00000	1298	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		963.00000	952	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.23200	7.25900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1062.00000	1032	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1652.00000	1688	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.30700	7.30200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1315.00000	1319	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1800.00000	1791	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.39500	7.41700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1613.00000	1585	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1816.00000	1842	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.50900	7.51800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1978.00000	1965	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1931.00000	1941	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.55200	7.57800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27322.00000	27271	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27115.00000	27128	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.29000	7.29800		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6751.00000	6578	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		5795.00000	5787	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.35000	7.36300		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12832.00000	12660	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10735.00000	10804	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.41200	7.43100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17126.00000	16906	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13768.00000	13900	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.51500	7.55200		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14392.00000	13144	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1867.00000	2148	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.55000	7.59000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20051.00000	18905	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5966.00000	6469	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.58600	7.63000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		24423.00000	23226	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8701.00000	9313	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.62900	7.66900		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		29366.00000	26704	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		177.00000	259	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.64600	7.68800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		32671.00000	30235	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2201.00000	2639	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.66400	7.70700		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		36042.00000	33723	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4296.00000	4912	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			6.74700	6.75000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.87400	6.87800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89700	6.89900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.97400	6.97700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.03400	7.03700		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.25400	7.29500		2.76	1.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		3403.00000	4126	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		5253.00000	4290	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		502.00000	682	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12691.00000	11186	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9884.00000	11179	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1504.00000	1114	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18808.00000	20390	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		308.00000	206	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28564.00000	30228	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		53.00000	32	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38424.00000	40105	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		8.00000	4	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		18.00000	29	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22659.00000	20985	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48217.00000	49901	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		57912.00000	59596	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		67504.00000	69189	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		76996.00000	78680	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			7.24700	7.29100		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		7734.00000	8538	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9327.00000	8421	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3500.00000	3987	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14860.00000	13638	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13653.00000	14742	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5578.00000	4958	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		20882.00000	22191	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3237.00000	2837	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		28990.00000	30449	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1873.00000	1623	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		37578.00000	39133	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1085.00000	931	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46380.00000	47998	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		607.00000	516	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		55300.00000	56955	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		340.00000	286	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64255.00000	65931	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		202.00000	169	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.24900	7.29400		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10348.00000	11135	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11958.00000	11098	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5765.00000	6325	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16569.00000	15483	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		37380.00000	38749	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3091.00000	2815	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45293.00000	46733	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2245.00000	2039	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2720.00000	3056	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		22808.00000	21499	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15997.00000	16983	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8501.00000	7841	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22549.00000	23697	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6035.00000	5537	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		29746.00000	31021	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4302.00000	3931	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		996.00000	1155	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30460.00000	28974	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53373.00000	54865	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1651.00000	1496	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61538.00000	63067	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1224.00000	1107	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69742.00000	71299	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		919.00000	831	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.26300	7.30900		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13050.00000	13802	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15070.00000	14247	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8583.00000	9174	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19209.00000	18226	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2628.00000	2896	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30706.00000	29401	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5103.00000	5528	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24415.00000	23265	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18415.00000	19309	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11907.00000	11227	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24418.00000	25434	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		9462.00000	8903	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		30886.00000	32002	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7558.00000	7100	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37712.00000	38910	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6088.00000	5712	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44777.00000	46042	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4934.00000	4624	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52024.00000	53342	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4035.00000	3779	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59414.00000	60774	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3355.00000	3141	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		66873.00000	68268	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2817.00000	2637	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.44500	7.49600		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		8945.00000	11155	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		8612.00000	6566	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		1799.00000	2525	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		22489.00000	18960	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		23226.00000	26742	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2287.00000	1547	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		41573.00000	45653	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		437.00000	261	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		60998.00000	65224	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		64.00000	34	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		99371.00000	103627	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1.00000	0	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		122.00000	201	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		42262.00000	38086	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		80351.00000	84603	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		8.00000	4	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		118025.00000	122281	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		136316.00000	140571	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			7.45000	7.50200		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		17554.00000	19704	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		17717.00000	15629	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8382.00000	9737	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		29080.00000	26198	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		30061.00000	32921	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		10087.00000	8709	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		45180.00000	48576	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5460.00000	4619	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		61956.00000	65707	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		2872.00000	2386	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		3060.00000	3717	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		44702.00000	41122	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		79554.00000	83521	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1480.00000	1209	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		97457.00000	101547	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		758.00000	611	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		115354.00000	119512	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		388.00000	309	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		133085.00000	137280	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		201.00000	158	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.45800	7.51200		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		22827.00000	24990	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		23779.00000	21650	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		13227.00000	14787	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		34222.00000	31489	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		80214.00000	83941	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4726.00000	4160	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2686.00000	3184	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		64945.00000	61151	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6573.00000	7544	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		48001.00000	44680	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		34849.00000	37551	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		16139.00000	14549	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		48796.00000	51939	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10798.00000	9648	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		64076.00000	67556	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		7154.00000	6342	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		96840.00000	100741	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		3135.00000	2744	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		113671.00000	117693	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2092.00000	1821	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		130487.00000	134597	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1368.00000	1185	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		147231.00000	151399	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		899.00000	775	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		163703.00000	167925	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		481.00000	410	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.47500	7.53000		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		28565.00000	30686	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30885.00000	28748	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		18733.00000	20392	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		40592.00000	37994	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		11176.00000	12364	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		52946.00000	49876	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		40097.00000	42634	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23242.00000	21521	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		53094.00000	55987	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		17418.00000	16054	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		67231.00000	70418	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		13083.00000	12012	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		82133.00000	85555	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9855.00000	9018	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		97534.00000	101140	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7458.00000	6806	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		113226.00000	116976	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5680.00000	5172	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		129055.00000	132915	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4359.00000	3961	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		144905.00000	148850	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3373.00000	3060	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		160292.00000	164330	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2230.00000	2010	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.18100	7.23200		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		14885.00000	18614	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		12483.00000	9373	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		2857.00000	4070	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		34397.00000	28770	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		166.00000	282	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		66948.00000	60225	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		38255.00000	44032	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3157.00000	2095	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		67202.00000	73793	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		600.00000	352	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		97058.00000	103853	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		94.00000	49	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1.00000	3	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		103387.00000	96549	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		126243.00000	133078	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		7.00000	3	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		154461.00000	161301	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		181685.00000	188524	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		207949.00000	214788	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	7.23100		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		27960.00000	31632	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		25442.00000	22189	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		12591.00000	14846	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		43771.00000	39100	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4154.00000	5167	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		70312.00000	64399	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		49017.00000	53882	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		14029.00000	11968	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		73789.00000	79490	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		7505.00000	6280	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		100426.00000	106650	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3969.00000	3267	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		127179.00000	133775	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1626.00000	1297	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		154214.00000	161003	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		598.00000	461	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		180888.00000	187764	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		197.00000	147	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		206878.00000	213787	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		58.00000	42	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		232056.00000	238977	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		15.00000	11	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.17700	7.22900		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		37066.00000	40701	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		34303.00000	31061	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		20581.00000	23156	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		51268.00000	46966	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		9480.00000	11003	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		74878.00000	69524	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		57673.00000	62207	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		22668.00000	20324	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		81003.00000	86228	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14912.00000	13260	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		105956.00000	111681	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		9887.00000	8734	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		130496.00000	136656	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5510.00000	4792	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		155792.00000	162250	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2907.00000	2487	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		181261.00000	187908	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1451.00000	1220	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		206485.00000	213244	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		686.00000	567	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3197.00000	3876	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		104622.00000	98424	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.17700	7.23000		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		45393.00000	49066	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		42781.00000	39497	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		27936.00000	30736	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58524.00000	54366	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		15349.00000	17245	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		80377.00000	75315	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		7074.00000	8162	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		107835.00000	101966	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		65984.00000	70394	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		31362.00000	28813	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		88644.00000	93640	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		23149.00000	21187	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		112497.00000	117948	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17220.00000	15714	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		135180.00000	141064	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11168.00000	10095	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		158751.00000	164973	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		7007.00000	6272	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		182768.00000	189240	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4253.00000	3768	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		206861.00000	213510	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2498.00000	2190	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.11000	7.14200		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2847.00000	3205	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		986.00000	792	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		657.00000	799	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3111.00000	2701	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6381.00000	6873	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		229.00000	169	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10464.00000	11002	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		44.00000	30	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14672.00000	15222	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		8.00000	5	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		15539.00000	14987	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		11154.00000	10602	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		37.00000	51	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6828.00000	6290	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18887.00000	19439	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		23085.00000	23637	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		27261.00000	27814	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		31415.00000	31967	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			7.07100	7.10600		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2289.00000	2504	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3878.00000	3568	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		820.00000	930	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6169.00000	5755	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4530.00000	4840	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2377.00000	2162	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7291.00000	7674	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1414.00000	1273	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10423.00000	10857	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		841.00000	750	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13786.00000	14252	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		517.00000	458	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17174.00000	17668	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		235.00000	205	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20688.00000	21198	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		97.00000	83	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24262.00000	24780	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		36.00000	30	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27854.00000	28376	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		12.00000	10	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.03800	7.07600		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3117.00000	3335	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4080.00000	3817	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1626.00000	1773	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5767.00000	5432	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5128.00000	5408	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2928.00000	2726	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		8.00000	11	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13763.00000	13284	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		101.00000	121	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10637.00000	10176	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		579.00000	653	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7910.00000	7503	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7478.00000	7806	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2127.00000	1975	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10059.00000	10425	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1573.00000	1457	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12774.00000	13168	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1165.00000	1077	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15430.00000	15852	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		711.00000	652	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18229.00000	18673	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		414.00000	376	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			7.02500	7.06400		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3739.00000	3926	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4397.00000	4183	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2276.00000	2420	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5513.00000	5255	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5429.00000	5654	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3519.00000	3343	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		145.00000	165	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11175.00000	10794	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		520.00000	574	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8943.00000	8596	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1219.00000	1316	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7044.00000	6740	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7359.00000	7614	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2890.00000	2743	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9431.00000	9710	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2413.00000	2290	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11606.00000	11904	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2047.00000	1944	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13577.00000	13897	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1487.00000	1406	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15667.00000	16006	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1056.00000	994	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17855.00000	18210	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		732.00000	686	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.43100	7.48200		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		7158.00000	8995	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		5974.00000	4445	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		18940.00000	21798	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1474.00000	967	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		33704.00000	36955	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		272.00000	157	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		49132.00000	52477	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		41.00000	21	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		64454.00000	67816	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6.00000	3	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		79512.00000	82877	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		94286.00000	97651	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		108779.00000	112144	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			7.43800	7.49000		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		12950.00000	14694	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		12306.00000	10697	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		23236.00000	25580	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6666.00000	5657	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		35730.00000	38491	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3534.00000	2941	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49390.00000	52407	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1861.00000	1525	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		63557.00000	66723	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		985.00000	797	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		77710.00000	80982	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		375.00000	294	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		91948.00000	95271	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		127.00000	96	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		106076.00000	109419	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		38.00000	28	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.44400	7.49800		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16667.00000	18414	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		16541.00000	14887	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8872.00000	10081	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		24606.00000	22414	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3889.00000	4578	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35780.00000	33069	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1257.00000	1552	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		49611.00000	46505	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		26586.00000	28794	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		10893.00000	9700	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		38204.00000	40764	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		7231.00000	6390	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		50789.00000	53604	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4816.00000	4230	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		63859.00000	66858	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3161.00000	2759	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		76857.00000	80018	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1704.00000	1464	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		90210.00000	93477	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		865.00000	731	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		103691.00000	107023	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		413.00000	343	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.45700	7.51200		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		19569.00000	21282	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		20305.00000	18640	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11676.00000	12952	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27891.00000	25789	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6071.00000	6904	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		38049.00000	35503	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		2534.00000	2979	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50564.00000	47631	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		29343.00000	31432	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		14878.00000	13589	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		40890.00000	43262	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11497.00000	10491	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52248.00000	54868	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8194.00000	7436	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		64676.00000	67469	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6224.00000	5638	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		76567.00000	79537	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3972.00000	3564	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		88929.00000	92034	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2444.00000	2171	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101577.00000	104780	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1448.00000	1273	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.44900	7.50000		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9722.00000	11739	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		9722.00000	7733	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		2923.00000	3766	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		22755.00000	19592	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		22246.00000	25424	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2896.00000	2068	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		38792.00000	42588	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		559.00000	349	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		56726.00000	60701	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		67.00000	35	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		553.00000	762	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		40711.00000	36913	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		109328.00000	113334	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		74647.00000	78651	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5.00000	2	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		92195.00000	96201	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			7.45300	7.50500		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		18091.00000	20121	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		18477.00000	16485	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10173.00000	11541	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		30094.00000	27440	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5077.00000	5885	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		45012.00000	41797	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		28976.00000	31660	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		10293.00000	8954	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		42448.00000	45676	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5149.00000	4354	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		57767.00000	61376	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2294.00000	1880	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		74122.00000	77957	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		904.00000	717	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		90859.00000	94807	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		314.00000	240	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		107559.00000	111557	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		96.00000	71	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.46000	7.51300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		22983.00000	25019	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		23971.00000	21972	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14935.00000	16457	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		35156.00000	32643	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		9058.00000	10113	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		48975.00000	45995	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2642.00000	3035	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		83388.00000	79746	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5095.00000	5768	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		65183.00000	61821	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		33238.00000	35783	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		15444.00000	13954	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		45497.00000	48497	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		9358.00000	8324	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		59369.00000	62736	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5313.00000	4646	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		74374.00000	78010	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2818.00000	2420	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		90044.00000	93859	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1392.00000	1173	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.47300	7.52700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		27114.00000	29141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		29132.00000	27118	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		19107.00000	20710	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		40047.00000	37609	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4987.00000	5561	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		85418.00000	81953	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8225.00000	9081	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		68359.00000	65176	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		12855.00000	14059	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		53162.00000	50327	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		36877.00000	39325	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		20408.00000	18816	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		48267.00000	51105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		13734.00000	12532	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		61043.00000	64219	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8861.00000	7997	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		74901.00000	78350	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5471.00000	4880	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		89514.00000	93170	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3228.00000	2845	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		104577.00000	108381	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1819.00000	1582	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.42500	7.47500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		42939.00000	46910	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		518.00000	323	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.42900	7.48100		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		46659.00000	50126	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5243.00000	4434	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.43400	7.48700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		26738.00000	28963	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25687.00000	23613	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		17879.00000	19580	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		37289.00000	34690	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		11231.00000	12444	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		51641.00000	48555	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3588.00000	4079	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		87683.00000	83875	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6588.00000	7391	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		68554.00000	65058	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		37796.00000	40536	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16809.00000	15249	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		50825.00000	54024	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10410.00000	9310	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		65431.00000	69004	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6084.00000	5357	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		81146.00000	84998	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3347.00000	2899	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		97515.00000	101557	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1730.00000	1473	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		114156.00000	118317	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		839.00000	702	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.44300	7.49700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		30394.00000	32621	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30155.00000	28064	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		21622.00000	23397	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41568.00000	39025	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		14700.00000	16047	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		55355.00000	52384	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5842.00000	6501	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		89547.00000	85888	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9515.00000	10484	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		71417.00000	68069	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		40994.00000	43664	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21078.00000	19431	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		53262.00000	56339	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		14164.00000	12924	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		66931.00000	70359	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9133.00000	8243	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		81674.00000	85384	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5642.00000	5034	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		97147.00000	101070	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3335.00000	2940	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		113035.00000	117109	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1884.00000	1641	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.39600	7.44700		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		45430.00000	49554	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		442.00000	271	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.40000	7.45200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		49033.00000	52595	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4922.00000	4154	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.40200	7.45500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		17383.00000	19826	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		13698.00000	11775	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		8569.00000	10106	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		25598.00000	22769	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3502.00000	4289	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		41836.00000	38258	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1156.00000	1476	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		61405.00000	57359	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		45813.00000	49674	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2397.00000	1893	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		30088.00000	33364	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6260.00000	5171	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		63224.00000	67401	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		758.00000	570	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		81191.00000	85500	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		196.00000	140	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		99060.00000	103412	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		41.00000	28	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		116561.00000	120923	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		7.00000	5	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.40900	7.46200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		32488.00000	34777	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29411.00000	27388	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		23312.00000	25153	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		40715.00000	38243	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		16000.00000	17410	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		54457.00000	51554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		10464.00000	11488	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		70568.00000	67279	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		43474.00000	46201	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20477.00000	18891	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		56090.00000	59214	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13712.00000	12524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		70050.00000	73513	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8815.00000	7966	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		85016.00000	88751	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5434.00000	4856	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		100645.00000	104583	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3208.00000	2833	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		116626.00000	120708	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1812.00000	1581	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6496.00000	7199	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		88859.00000	85250	8.55	0.00	0.00

Total for Derivatives:							1.00	2,458.00
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Grand Total:							1.00	2,458.00
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