



# Daily MTM Report

Daily summary for 23/03/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.24500	7.26000			0.00	0.00
R157 On 15/09/2015 Bond			7.40500	7.39500			0.00	0.00
R186 On 21/12/2026 Bond			7.15000	7.13000			0.00	0.00
R194 On 28/02/2008 Bond			7.05000	7.06500			0.00	0.00
R201 On 21/12/2014 Bond			7.38500	7.37500			0.00	0.00
R203 On 15/09/2017 Bond			7.40500	7.39500			0.00	0.00
R204 On 21/12/2018 Bond			7.38000	7.37000			0.00	0.00
R207 On 15/01/2020 Bond			7.35300	7.34200			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 04/05/2006 jGovi			241.78600	241.85100		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		118515.00000	117864	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		5.00000	4	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.13800	246.21000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		162189.00000	161469	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		89.00000	89	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.54600	250.63000		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		206392.00000	205553	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		92.00000	93	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.93800	255.03500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		250405.00000	249436	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		55.00000	56	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.24900	7.26400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.42100	7.40900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.11700	7.09600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.06900	7.08400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.37900	7.36900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.40100	7.39200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.37100	7.36200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.34700	7.33600		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			7.14100	7.14500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		629.00000	618	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		274.00000	273	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.94700	6.96100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		787.00000	768	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		883.00000	897	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.02400	7.03500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1180.00000	1164	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		1095.00000	1105	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.04700	7.06800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		888.00000	867	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1946.00000	1977	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.16300	7.19600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1215.00000	1179	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1960.00000	2005	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.29400	7.32100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1514.00000	1482	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1953.00000	1987	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.37000	7.40000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1838.00000	1799	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2101.00000	2141	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.46300	7.49500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27367.00000	27309	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27354.00000	27374	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.17400	7.19600		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6389.00000	6123	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7331.00000	7460	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.23100	7.25600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12140.00000	11866	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12030.00000	12221	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.31800	7.34400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16535.00000	16255	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14790.00000	14993	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.50100	7.50900		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13498.00000	13192	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		2740.00000	2763	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.53400	7.54400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19084.00000	18776	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6885.00000	6987	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.58100	7.59000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23598.00000	23332	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9511.00000	9614	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.59500	7.58700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		24181.00000	24668	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		638.00000	564	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.60900	7.60100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		27974.00000	28386	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3481.00000	3332	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.63100	7.62100		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		31698.00000	32190	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5851.00000	5645	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.70400	6.70500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.77100	6.77200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90800	6.91100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.91200	6.91500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.98700	6.99000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04500	7.04900		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.24900	7.26500		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		4361.00000	4630	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4978.00000	4589	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		855.00000	930	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11812.00000	11229	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11156.00000	11636	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1544.00000	1366	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20100.00000	20700	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		368.00000	310	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29821.00000	30464	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		77.00000	62	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39664.00000	40318	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		15.00000	11	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		54.00000	60	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		21462.00000	20811	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49451.00000	50108	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		3.00000	2	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		59145.00000	59802	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		68737.00000	69395	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		78228.00000	78886	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			7.24100	7.25700		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		8607.00000	8888	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8879.00000	8538	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4083.00000	4255	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14123.00000	13672	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14742.00000	15124	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5346.00000	5106	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22104.00000	22565	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3139.00000	2978	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30282.00000	30800	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1845.00000	1741	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		38902.00000	39457	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1089.00000	1022	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47715.00000	48295	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		621.00000	580	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56636.00000	57233	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		356.00000	330	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65590.00000	66195	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		216.00000	199	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.24300	7.25900		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11154.00000	11424	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11483.00000	11168	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6367.00000	6560	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15891.00000	15498	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		38594.00000	39070	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3026.00000	2916	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46541.00000	47042	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2213.00000	2129	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3105.00000	3222	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21914.00000	21445	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16962.00000	17301	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8186.00000	7939	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23630.00000	24026	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5836.00000	5647	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		30908.00000	31349	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4183.00000	4039	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1191.00000	1247	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29376.00000	28846	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54642.00000	55163	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1639.00000	1575	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		62818.00000	63354	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1225.00000	1175	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71030.00000	71577	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		927.00000	888	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.26200	7.27800		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13727.00000	13977	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14686.00000	14388	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9135.00000	9332	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18700.00000	18349	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2901.00000	2991	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29919.00000	29460	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5516.00000	5657	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23767.00000	23361	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19195.00000	19494	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11627.00000	11378	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25281.00000	25621	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		9263.00000	9056	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31810.00000	32185	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7421.00000	7249	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38682.00000	39086	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5998.00000	5854	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45782.00000	46209	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4878.00000	4757	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53052.00000	53499	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4004.00000	3903	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		60460.00000	60922	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3341.00000	3255	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67933.00000	68407	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2816.00000	2743	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.41000	7.40000		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		14372.00000	13734	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6013.00000	6215	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4205.00000	3874	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		16870.00000	17377	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		30551.00000	29756	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1587.00000	1631	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		49488.00000	48653	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		326.00000	330	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		69015.00000	68175	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		55.00000	54	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		107397.00000	106558	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		550.00000	474	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		34664.00000	35427	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		88377.00000	87538	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		8.00000	8	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		126051.00000	125212	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		144341.00000	143502	6.85	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	6.85	0.00	0.00
R157 On 03/08/2006 Bond Future			7.41300	7.40200		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		22447.00000	21864	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		14445.00000	14763	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		11691.00000	11280	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		24224.00000	24715	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		36230.00000	35516	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8091.00000	8278	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		52225.00000	51425	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4341.00000	4442	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		69530.00000	68680	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		2282.00000	2333	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4819.00000	4588	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		38297.00000	38967	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		87420.00000	86544	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1182.00000	1207	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		105475.00000	104586	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		612.00000	624	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		123449.00000	122553	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		318.00000	323	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		141217.00000	140318	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		168.00000	170	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.42100	7.40800		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		27586.00000	26958	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		20255.00000	20666	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		16790.00000	16310	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		29502.00000	30061	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		87726.00000	86772	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3954.00000	4040	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3950.00000	3768	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		57926.00000	58783	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8899.00000	8577	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		42044.00000	42761	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		40617.00000	39867	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		13624.00000	13913	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		55345.00000	54503	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9064.00000	9261	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		71193.00000	70285	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5988.00000	6119	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		104617.00000	103634	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2629.00000	2685	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		121624.00000	120621	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1761.00000	1797	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		138559.00000	137543	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1157.00000	1179	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		155379.00000	154354	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		764.00000	779	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		171913.00000	170882	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		407.00000	415	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.43800	7.42500		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		33132.00000	32540	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27309.00000	27728	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		22393.00000	21912	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36109.00000	36640	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		13873.00000	13512	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		47500.00000	48151	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		45451.00000	44763	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20452.00000	20776	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		59098.00000	58333	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15278.00000	15525	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		73751.00000	72925	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11460.00000	11646	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		89053.00000	88180	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8631.00000	8770	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		104758.00000	103850	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6539.00000	6643	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		120679.00000	119745	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4990.00000	5067	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		136678.00000	135724	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3839.00000	3897	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		152656.00000	151688	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2980.00000	3023	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		168168.00000	167186	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1963.00000	1992	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.15100	7.13100		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		24328.00000	22385	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		8331.00000	9097	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		7020.00000	6071	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		24964.00000	26724	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		842.00000	654	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		54029.00000	56549	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		50781.00000	48286	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		2088.00000	2301	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		80625.00000	77959	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		428.00000	470	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		110638.00000	107936	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		77.00000	84	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		25.00000	16	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		89814.00000	92514	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		139838.00000	137130	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		7.00000	7	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		168057.00000	165349	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		195280.00000	192572	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		221544.00000	218836	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			7.14800	7.12700		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		36534.00000	34750	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		20112.00000	21152	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		18255.00000	17044	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		35530.00000	37144	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		6969.00000	6340	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		59222.00000	61419	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		59803.00000	57591	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		10910.00000	11523	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		85990.00000	83505	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5800.00000	6141	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		113436.00000	110795	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3074.00000	3258	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		140698.00000	137954	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1241.00000	1322	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		167973.00000	165179	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		451.00000	483	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		194744.00000	191930	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		148.00000	159	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		220769.00000	217947	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		44.00000	47	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		245957.00000	243133	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		12.00000	13	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.14500	7.12300		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		26767.00000	25431	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		43378.00000	44982	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		45456.00000	43672	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		28618.00000	29773	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		13337.00000	12485	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		64659.00000	66746	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		67828.00000	65689	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		18747.00000	19547	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		92445.00000	90047	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		12278.00000	12820	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		118283.00000	115708	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8138.00000	8502	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		143531.00000	140810	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4469.00000	4687	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		169287.00000	166470	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2326.00000	2448	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		195033.00000	192158	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1147.00000	1212	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		220412.00000	217504	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		536.00000	568	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		5038.00000	4617	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		92388.00000	94906	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.14600	7.12300		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		34399.00000	32969	8.24	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.00	Put		50885.00000	52505	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		53654.00000	51845	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		36941.00000	38182	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		19873.00000	18859	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		70799.00000	72834	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		9781.00000	9162	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		96440.00000	98871	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		75706.00000	73591	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		26981.00000	27916	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		99488.00000	97139	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		19891.00000	20592	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		124182.00000	121657	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		14804.00000	15328	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		147612.00000	144925	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9499.00000	9862	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		171744.00000	168936	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5898.00000	6141	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		196161.00000	193267	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3545.00000	3701	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		220527.00000	217574	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2063.00000	2159	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.04500	7.06100		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1264.00000	1360	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2319.00000	2138	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3980.00000	4173	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		720.00000	637	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7729.00000	7978	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		178.00000	150	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11858.00000	12127	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		39.00000	31	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16071.00000	16346	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		8.00000	6	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14141.00000	13864	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		2.00000	2	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9757.00000	9480	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		142.00000	159	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5535.00000	5275	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20286.00000	20562	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1.00000	1	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24484.00000	24760	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		28660.00000	28937	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		32814.00000	33090	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			6.99200	7.00900		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3034.00000	3150	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3169.00000	3030	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1242.00000	1308	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5138.00000	4949	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5537.00000	5696	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1930.00000	1834	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8478.00000	8670	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1148.00000	1084	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11723.00000	11937	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		687.00000	646	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15152.00000	15380	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		428.00000	401	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18587.00000	18828	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		194.00000	179	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22125.00000	22373	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		80.00000	73	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25709.00000	25961	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		30.00000	27	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29306.00000	29560	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		10.00000	9	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.94700	6.96400		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3871.00000	3976	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3414.00000	3304	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2159.00000	2234	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4880.00000	4739	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6064.00000	6195	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2444.00000	2359	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		21.00000	24	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12356.00000	12143	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		189.00000	203	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9305.00000	9103	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		867.00000	909	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6779.00000	6604	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		8549.00000	8701	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1779.00000	1715	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11229.00000	11395	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1323.00000	1273	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14014.00000	14192	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		985.00000	947	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16734.00000	16924	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		595.00000	570	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19579.00000	19778	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		344.00000	327	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.92700	6.94300		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4408.00000	4488	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3821.00000	3736	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2802.00000	2866	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4793.00000	4692	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6215.00000	6310	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3060.00000	2989	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		233.00000	244	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10017.00000	9864	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		735.00000	762	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7912.00000	7774	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1588.00000	1633	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6167.00000	6047	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8237.00000	8343	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2522.00000	2463	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10381.00000	10496	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2116.00000	2066	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12610.00000	12733	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1806.00000	1763	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14639.00000	14770	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1304.00000	1270	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16777.00000	16916	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		920.00000	894	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19003.00000	19148	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		634.00000	615	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.39100	7.38100		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		11785.00000	11266	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		3922.00000	4067	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		25105.00000	24470	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		962.00000	990	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		40302.00000	39641	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		192.00000	195	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55803.00000	55139	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		34.00000	34	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		71132.00000	70468	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6.00000	6	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		86189.00000	85526	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		100964.00000	100300	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		115456.00000	114793	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			7.39600	7.38500		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		17060.00000	16590	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9631.00000	9875	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		28471.00000	27892	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5115.00000	5250	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		41679.00000	41035	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2697.00000	2767	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		55741.00000	55062	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1427.00000	1462	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		70122.00000	69425	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		764.00000	781	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		84409.00000	83701	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		288.00000	294	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		98704.00000	97993	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		97.00000	99	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112852.00000	112139	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		29.00000	30	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.40100	7.38900		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		20653.00000	20183	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		13648.00000	13938	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		11745.00000	11396	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20600.00000	21011	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		5618.00000	5399	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		30631.00000	31172	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2051.00000	1945	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		43526.00000	44180	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		31472.00000	30907	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8900.00000	9095	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		43744.00000	43112	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5891.00000	6020	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		56779.00000	56103	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3927.00000	4011	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		70158.00000	69452	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2581.00000	2635	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		83406.00000	82675	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1373.00000	1403	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		96913.00000	96169	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		689.00000	704	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		110483.00000	109731	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		325.00000	333	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.41500	7.40100		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		23416.00000	22906	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17320.00000	17674	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14621.00000	14223	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24004.00000	24470	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		8060.00000	7784	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		33206.00000	33795	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3646.00000	3486	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		44844.00000	45550	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33938.00000	33336	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12641.00000	12904	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		46038.00000	45370	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9813.00000	10010	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		57850.00000	57128	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6965.00000	7107	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		70592.00000	69833	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5308.00000	5413	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		82780.00000	81986	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3353.00000	3424	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		95360.00000	94540	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2043.00000	2088	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		108160.00000	107323	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1199.00000	1227	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.40900	7.39900		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15110.00000	14502	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7156.00000	7340	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5850.00000	5478	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		17729.00000	18147	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29384.00000	28639	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2081.00000	2126	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		46601.00000	45814	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		415.00000	419	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		64667.00000	63876	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		55.00000	54	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		1583.00000	1429	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		33787.00000	34424	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		117281.00000	116490	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		82601.00000	81810	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5.00000	5	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		100148.00000	99358	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			7.41100	7.40000		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		22983.00000	22425	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15226.00000	15524	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		13708.00000	13290	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		25486.00000	25925	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7340.00000	7062	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		39131.00000	39710	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		35083.00000	34405	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		8256.00000	8435	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		49470.00000	48707	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4028.00000	4122	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		65372.00000	64558	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1756.00000	1799	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		82042.00000	81202	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		680.00000	697	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		98921.00000	98070	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		233.00000	239	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		115678.00000	114822	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		71.00000	72	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.41700	7.40600		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27699.00000	27177	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20520.00000	20842	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		18603.00000	18189	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		30658.00000	31087	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		11716.00000	11409	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43467.00000	44003	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3737.00000	3603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		76317.00000	77026	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6875.00000	6664	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58797.00000	59429	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		38933.00000	38314	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12972.00000	13197	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		52018.00000	51320	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7713.00000	7859	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		66521.00000	65765	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4299.00000	4386	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		81962.00000	81167	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2240.00000	2288	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		97906.00000	97087	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1089.00000	1114	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.43100	7.41800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31719.00000	31141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25561.00000	25962	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22849.00000	22374	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35613.00000	36117	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6465.00000	6269	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		78722.00000	79505	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10354.00000	10076	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62313.00000	63014	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		15753.00000	15379	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47885.00000	48491	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		42305.00000	41631	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17661.00000	17965	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		54427.00000	53669	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11719.00000	11940	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		67813.00000	66986	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7455.00000	7607	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		82145.00000	81265	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4540.00000	4639	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		97104.00000	96186	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2643.00000	2705	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		112404.00000	111460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1470.00000	1506	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.38500	7.37500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		51167.00000	50331	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		392.00000	395	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.38800	7.37700		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		54116.00000	53300	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4125.00000	4220	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.39200	7.38000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31895.00000	31279	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		22140.00000	22505	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		21973.00000	21476	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		32679.00000	33163	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14280.00000	13902	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		45986.00000	46590	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4946.00000	4770	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		80337.00000	81142	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		8703.00000	8435	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		61965.00000	62679	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		43936.00000	43214	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14245.00000	14504	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		57794.00000	56985	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8676.00000	8847	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		73040.00000	72165	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4988.00000	5095	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		89206.00000	88286	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2702.00000	2763	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		105866.00000	104917	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1377.00000	1410	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		122680.00000	121715	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		660.00000	676	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.40200	7.38900		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		35396.00000	34763	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26497.00000	26912	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25719.00000	25194	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37005.00000	37528	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		17903.00000	17488	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		49898.00000	50530	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7514.00000	7291	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		82559.00000	83384	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		11894.00000	11581	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65137.00000	65872	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		46849.00000	46116	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18274.00000	18589	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		59871.00000	59051	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12115.00000	12342	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		74164.00000	73273	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7706.00000	7862	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		89389.00000	88444	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4697.00000	4799	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		105213.00000	104228	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2741.00000	2804	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		121340.00000	120330	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1530.00000	1567	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.35700	7.34600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		53855.00000	52926	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		337.00000	341	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.36000	7.34800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		56668.00000	55761	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3871.00000	3972	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.36200	7.34900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		12152.00000	11663	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20424.00000	21015	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		22780.00000	22071	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10338.00000	10709	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5462.00000	5183	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		35040.00000	35840	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2015.00000	1886	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		53508.00000	54459	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		53774.00000	52775	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1602.00000	1683	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		37034.00000	36146	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4450.00000	4642	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		71699.00000	70647	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		477.00000	504	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		89867.00000	88795	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		116.00000	124	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		107798.00000	106720	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		23.00000	25	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		125313.00000	124234	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		4.00000	4	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.36900	7.35600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27551.00000	27001	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36303.00000	36819	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		37621.00000	36962	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25894.00000	26301	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		19344.00000	18904	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49150.00000	49777	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		12972.00000	12638	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		64425.00000	65158	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		49444.00000	48685	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17797.00000	18103	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		62791.00000	61945	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11762.00000	11983	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		77350.00000	76434	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7465.00000	7616	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		92776.00000	91808	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4543.00000	4641	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		108737.00000	107731	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2649.00000	2710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		124944.00000	123913	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1479.00000	1515	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8277.00000	8037	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		81990.00000	82816	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,118.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>2,118.00</b>
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