



# Daily MTM Report

Daily summary for 14/03/2006

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			7.27500	7.28500			0.00	0.00
R157 On 15/09/2015 Bond			7.41000	7.41500			0.00	0.00
R186 On 21/12/2026 Bond			7.18500	7.16000			0.00	0.00
R194 On 28/02/2008 Bond			7.05000	7.05500			0.00	0.00
R201 On 21/12/2014 Bond			7.38500	7.39000			0.00	0.00
R203 On 15/09/2017 Bond			7.40500	7.41000			0.00	0.00
R204 On 21/12/2018 Bond			7.38000	7.39000			0.00	0.00
R207 On 15/01/2020 Bond			7.35600	7.36600			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>Derivatives</b>								
GOVI On 04/05/2006 jGovi			241.58700	241.60000		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		116019.00000	115887	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		19.00000	17	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.94400	245.94800		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		159615.00000	159571	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		135.00000	131	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.34900	250.34100		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		203533.00000	203611	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		123.00000	121	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.73300	254.72000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		247272.00000	247401	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		72.00000	71	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.28500	7.29400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.39900	7.40300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.15400	7.12400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.07400	7.07800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.37600	7.38000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.37900	7.38400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.36900	7.37900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.34700	7.35700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.12800	7.11000		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		618.00000	640	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		349.00000	327	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.96500	6.97500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		831.00000	816	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		892.00000	902	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.04000	7.03700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1205.00000	1207	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		1115.00000	1109	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.11000	7.11200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		948.00000	944	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1898.00000	1899	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.25500	7.25000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1289.00000	1293	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1901.00000	1893	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.38200	7.36000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1574.00000	1598	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1917.00000	1886	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.40800	7.43400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1896.00000	1861	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2070.00000	2103	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.48800	7.50500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27554.00000	27515	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27524.00000	27524	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.21500	7.21500		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7244.00000	7165	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7825.00000	7759	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.27100	7.27500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12715.00000	12634	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12252.00000	12245	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.35600	7.36000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16996.00000	16924	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14954.00000	14956	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.52900	7.53900		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14964.00000	14601	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		2965.00000	3016	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.56800	7.58100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20453.00000	20058	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6726.00000	6867	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.61800	7.63200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		24992.00000	24589	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9175.00000	9349	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.61200	7.61400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		26138.00000	25989	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		741.00000	724	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.62800	7.63100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29885.00000	29695	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3336.00000	3346	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.65000	7.65200		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		33524.00000	33400	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5558.00000	5564	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.71400	6.71800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.79700	6.81000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94100	6.94900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92900	6.92900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00300	7.00200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.06200	7.06300		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.28100	7.29100		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		4327.00000	4465	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		6012.00000	5739	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		943.00000	981	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12968.00000	12595	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		10728.00000	10991	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2185.00000	2036	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19309.00000	19660	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		646.00000	585	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28849.00000	29239	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		174.00000	153	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38624.00000	39028	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		44.00000	37	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		78.00000	81	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22554.00000	22147	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48390.00000	48799	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		10.00000	8	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		58078.00000	58488	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		2.00000	2	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		67669.00000	68080	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1.00000	1	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		77160.00000	77571	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			7.27500	7.28700		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		8327.00000	8520	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9764.00000	9491	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3961.00000	4077	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		15166.00000	14816	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14273.00000	14540	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6042.00000	5843	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		21454.00000	21782	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3654.00000	3516	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		29486.00000	29859	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		2213.00000	2120	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		37994.00000	38398	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1346.00000	1284	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46722.00000	47148	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		793.00000	753	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		55585.00000	56025	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		470.00000	444	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64502.00000	64951	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		293.00000	276	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.28000	7.29400		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10749.00000	10973	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12358.00000	12071	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6106.00000	6264	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16910.00000	16556	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		37701.00000	38107	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3412.00000	3306	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45571.00000	46000	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2523.00000	2441	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2967.00000	3062	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		23055.00000	22639	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16412.00000	16696	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8916.00000	8688	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22947.00000	23281	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6433.00000	6255	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		30110.00000	30484	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4665.00000	4528	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1136.00000	1181	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30601.00000	30134	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53611.00000	54059	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1888.00000	1825	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61739.00000	62201	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1425.00000	1375	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69911.00000	70384	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1088.00000	1049	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.30200	7.31900		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13244.00000	13502	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15605.00000	15282	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8775.00000	8977	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19742.00000	19363	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2758.00000	2849	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		31178.00000	30688	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5273.00000	5417	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24926.00000	24489	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18595.00000	18905	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12430.00000	12158	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24575.00000	24928	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		9960.00000	9732	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31010.00000	31401	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		8023.00000	7833	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37800.00000	38222	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6518.00000	6359	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44829.00000	45276	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5327.00000	5194	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52039.00000	52508	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4393.00000	4281	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59398.00000	59884	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3681.00000	3585	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		66829.00000	67328	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3114.00000	3033	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.41700	7.42200		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		14147.00000	14301	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		7633.00000	7368	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4452.00000	4489	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		18961.00000	18579	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		29545.00000	29832	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2426.00000	2293	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		47951.00000	48320	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		634.00000	584	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		67257.00000	67661	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		141.00000	127	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		105557.00000	105975	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		5.00000	4	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		700.00000	699	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		36660.00000	36239	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		86552.00000	86968	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		28.00000	25	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		124207.00000	124626	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1.00000	1	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		142497.00000	142916	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			7.41900	7.42500		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		21972.00000	22182	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15853.00000	15572	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		11508.00000	11636	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		25925.00000	25562	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		35408.00000	35698	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		9153.00000	8952	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		51081.00000	51438	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5080.00000	4946	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		68133.00000	68538	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		2768.00000	2683	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4811.00000	4871	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		40172.00000	39741	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		85844.00000	86282	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1489.00000	1436	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		103781.00000	104240	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		801.00000	769	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		121680.00000	122152	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		432.00000	414	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139402.00000	139882	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		237.00000	226	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.42700	7.43400		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		26911.00000	27164	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		21657.00000	21351	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		16367.00000	16548	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		31156.00000	30778	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		86168.00000	86628	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4473.00000	4375	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3872.00000	3930	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		59925.00000	59424	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8685.00000	8797	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		43907.00000	43460	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		39679.00000	40000	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14764.00000	14525	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		54165.00000	54543	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9961.00000	9780	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		69804.00000	70229	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6676.00000	6542	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		102928.00000	103415	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		3017.00000	2945	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		119835.00000	120342	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2050.00000	1997	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		136692.00000	137213	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1366.00000	1329	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		153454.00000	153986	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		916.00000	890	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		169929.00000	170472	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		500.00000	484	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.44500	7.45300		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		32391.00000	32674	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28746.00000	28407	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		21856.00000	22077	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		37750.00000	37349	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		13526.00000	13683	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		49330.00000	48866	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		44504.00000	44846	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21683.00000	21403	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		57958.00000	58351	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16316.00000	16088	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		72440.00000	72877	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12327.00000	12142	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		87594.00000	88066	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9349.00000	9200	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		103173.00000	103674	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7132.00000	7011	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		118990.00000	119515	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5479.00000	5382	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		134904.00000	135447	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4243.00000	4164	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		150812.00000	151370	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3314.00000	3250	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		166236.00000	166811	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2208.00000	2162	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.18700	7.16100		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		23115.00000	20845	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		11177.00000	12412	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		7025.00000	5934	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		29029.00000	31442	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		994.00000	755	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		58241.00000	61505	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		48075.00000	45018	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3441.00000	3889	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		77043.00000	73666	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		906.00000	1032	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		106716.00000	103242	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		216.00000	245	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		42.00000	27	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		93892.00000	97381	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		135800.00000	132300	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		28.00000	32	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		164000.00000	160496	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		3.00000	3	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		191221.00000	187717	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		217485.00000	213981	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			7.18400	7.15800		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		34961.00000	32882	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		22706.00000	24107	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		17434.00000	16045	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		38876.00000	40967	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		6696.00000	5982	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		63116.00000	65883	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		57481.00000	54864	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12755.00000	13619	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		83056.00000	80080	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		7034.00000	7538	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		110064.00000	106869	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3869.00000	4155	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		136944.00000	133598	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1654.00000	1789	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		163996.00000	160573	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		642.00000	699	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		190655.00000	187197	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		226.00000	248	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		216630.00000	213157	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		73.00000	80	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		241799.00000	238321	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		21.00000	23	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.18200	7.15600		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		43629.00000	41618	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		31197.00000	32642	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		25552.00000	24063	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		46570.00000	48537	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		12678.00000	11739	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		68406.00000	70923	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		65430.00000	62995	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		20755.00000	21776	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		89564.00000	86815	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13803.00000	14510	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		115024.00000	112052	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		9284.00000	9769	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		139881.00000	136724	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5225.00000	5524	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		165349.00000	162067	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2794.00000	2967	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		190899.00000	187538	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1419.00000	1514	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		216155.00000	212748	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		685.00000	734	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		4775.00000	4316	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		96530.00000	99527	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.18500	7.15800		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		51652.00000	49615	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		39576.00000	41099	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		32921.00000	31325	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		54044.00000	56008	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		18918.00000	17796	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		74480.00000	76919	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		9261.00000	8583	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		100557.00000	103441	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		73232.00000	70833	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29145.00000	30307	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		96614.00000	93933	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		21654.00000	22535	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		120977.00000	118082	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16236.00000	16902	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		144036.00000	140945	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10560.00000	11030	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		167864.00000	164622	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6655.00000	6974	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		192043.00000	188691	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4064.00000	4273	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		216233.00000	212804	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2406.00000	2537	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.04300	7.04700		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1536.00000	1548	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2349.00000	2291	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4315.00000	4350	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		813.00000	779	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8031.00000	8085	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		238.00000	223	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12125.00000	12188	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		64.00000	59	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16322.00000	16390	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		17.00000	15	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		13899.00000	13830	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		5.00000	5	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9518.00000	9449	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		231.00000	231	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5382.00000	5313	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20529.00000	20598	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2.00000	2	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24726.00000	24795	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		28902.00000	28971	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		33056.00000	33125	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			6.98800	6.99500		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3242.00000	3284	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3167.00000	3104	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1384.00000	1407	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5069.00000	4987	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5781.00000	5840	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1964.00000	1918	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8734.00000	8806	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1193.00000	1161	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11978.00000	12060	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		731.00000	709	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15401.00000	15490	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		467.00000	452	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18822.00000	18918	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		219.00000	210	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22349.00000	22450	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		94.00000	89	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25926.00000	26029	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		37.00000	35	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29519.00000	29623	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		13.00000	12	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.94200	6.95500		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4002.00000	4082	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3432.00000	3346	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2266.00000	2322	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4872.00000	4764	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6211.00000	6310	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2477.00000	2411	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		26.00000	28	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12247.00000	12084	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		214.00000	225	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9216.00000	9062	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		934.00000	966	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6731.00000	6598	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		8704.00000	8818	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1820.00000	1769	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11386.00000	11511	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1365.00000	1325	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14170.00000	14304	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1027.00000	995	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16881.00000	17025	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		628.00000	607	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19717.00000	19868	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		368.00000	354	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.92200	6.94000		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4482.00000	4573	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3864.00000	3770	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2866.00000	2939	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4827.00000	4714	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6295.00000	6402	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3108.00000	3030	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		249.00000	263	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10003.00000	9831	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		769.00000	800	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7915.00000	7761	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1639.00000	1690	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6187.00000	6053	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8319.00000	8439	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2574.00000	2508	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10464.00000	10594	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2169.00000	2114	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12694.00000	12832	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1859.00000	1811	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14716.00000	14864	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1349.00000	1312	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16846.00000	17003	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		958.00000	930	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19065.00000	19229	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		665.00000	644	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.39300	7.39800		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		11711.00000	11851	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4976.00000	4785	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		24498.00000	24741	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1483.00000	1394	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39360.00000	39660	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		378.00000	346	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		54729.00000	55051	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		88.00000	78	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		70018.00000	70347	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		20.00000	17	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		85063.00000	85395	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		2.00000	2	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		99836.00000	100168	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		114329.00000	114660	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			7.39700	7.40200		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		16832.00000	16974	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		10505.00000	10324	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		28014.00000	28213	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5761.00000	5636	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		41021.00000	41264	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3142.00000	3061	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		54933.00000	55205	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1721.00000	1670	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69210.00000	69502	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		954.00000	922	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83399.00000	83707	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		381.00000	365	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		97641.00000	97959	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		137.00000	130	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		111765.00000	112087	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		44.00000	42	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.40200	7.40900		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		20267.00000	20479	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14528.00000	14298	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		11526.00000	11674	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		21647.00000	21352	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		5531.00000	5617	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		31810.00000	31453	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2035.00000	2073	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44777.00000	44372	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		30912.00000	31181	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9606.00000	9433	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		43032.00000	43346	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6446.00000	6317	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		55940.00000	56289	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4355.00000	4260	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		69214.00000	69588	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2903.00000	2835	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		82346.00000	82747	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1580.00000	1537	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		95771.00000	96189	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		813.00000	788	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		109286.00000	109716	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		395.00000	381	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.41600	7.42400		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		22918.00000	23157	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18242.00000	17987	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14279.00000	14459	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		25082.00000	24768	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7862.00000	7981	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		34428.00000	34053	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3556.00000	3621	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		46174.00000	45746	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33291.00000	33582	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13415.00000	13211	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		45276.00000	45605	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10472.00000	10307	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		56961.00000	57327	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7496.00000	7368	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		69613.00000	70005	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5749.00000	5647	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		81683.00000	82104	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3677.00000	3604	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		94167.00000	94611	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2271.00000	2220	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		106893.00000	107354	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1353.00000	1319	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.41000	7.41500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15367.00000	15493	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		8679.00000	8410	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6401.00000	6429	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		19544.00000	19178	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		28992.00000	29242	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2954.00000	2809	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		45662.00000	46003	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		742.00000	687	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		63481.00000	63862	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		134.00000	120	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		1980.00000	1972	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		35450.00000	35046	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		116016.00000	116411	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		81348.00000	81741	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		17.00000	15	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		98885.00000	99279	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2.00000	1	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.41200	7.41700		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		22847.00000	22999	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16414.00000	16176	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		13777.00000	13868	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		26878.00000	26580	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7504.00000	7549	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		40619.00000	40276	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34665.00000	34883	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		9162.00000	8991	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		48755.00000	49034	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4637.00000	4527	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		64407.00000	64733	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2114.00000	2051	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		80902.00000	81259	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		864.00000	833	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		97679.00000	98055	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		316.00000	302	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		114386.00000	114769	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		103.00000	97	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.41800	7.42400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27406.00000	27607	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21607.00000	21349	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		18480.00000	18624	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		31914.00000	31599	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		11710.00000	11805	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		44840.00000	44476	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3810.00000	3841	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		77769.00000	77341	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6930.00000	6988	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		60231.00000	59829	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		38434.00000	38694	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13853.00000	13653	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51302.00000	51618	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8377.00000	8233	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65605.00000	65968	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4763.00000	4666	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		80882.00000	81281	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2540.00000	2479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		96705.00000	97129	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1267.00000	1232	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.43200	7.43900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31263.00000	31503	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26687.00000	26400	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22555.00000	22741	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36900.00000	36559	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6452.00000	6514	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		80290.00000	79825	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10283.00000	10378	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		63823.00000	63391	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		15588.00000	15725	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		49302.00000	48912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41666.00000	41961	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18603.00000	18371	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		53599.00000	53947	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12473.00000	12294	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		66805.00000	67200	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8029.00000	7897	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		80978.00000	81412	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4954.00000	4862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		95807.00000	96271	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2927.00000	2865	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		111007.00000	111494	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1655.00000	1615	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.38600	7.39600		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		49749.00000	50511	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		736.00000	659	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.38900	7.39900		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		52996.00000	53641	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4827.00000	4644	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.39300	7.40400		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31313.00000	31759	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23519.00000	23067	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		21628.00000	21967	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		34295.00000	33736	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14116.00000	14358	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		47784.00000	47127	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4965.00000	5063	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		82317.00000	81517	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		8659.00000	8818	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63882.00000	63144	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		43086.00000	43638	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15356.00000	15010	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		56673.00000	57321	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9516.00000	9266	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		71672.00000	72401	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5582.00000	5413	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		87636.00000	88427	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3094.00000	2986	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		104146.00000	104980	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1618.00000	1554	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		120857.00000	121719	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		797.00000	762	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.40300	7.41500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		34666.00000	35151	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27861.00000	27380	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25205.00000	25592	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38585.00000	38006	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		17572.00000	17866	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		51661.00000	50989	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7422.00000	7565	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		84560.00000	83739	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		11704.00000	11915	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		67040.00000	66286	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		45884.00000	46467	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19403.00000	19021	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		58670.00000	59344	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13007.00000	12716	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		72744.00000	73497	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8379.00000	8167	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		87779.00000	88597	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5180.00000	5033	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		103449.00000	104316	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3070.00000	2973	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		119460.00000	120364	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1743.00000	1681	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.36200	7.37200		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		51981.00000	52758	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		668.00000	598	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.36500	7.37500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		55147.00000	55807	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4614.00000	4437	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.36600	7.37800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		21593.00000	22167	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11557.00000	11136	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		11460.00000	11834	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		22139.00000	21517	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5146.00000	5346	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		37129.00000	36335	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1907.00000	1994	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		55806.00000	54898	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		51723.00000	52606	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1957.00000	1845	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		35354.00000	36110	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5176.00000	4937	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		69434.00000	70385	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		618.00000	575	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		87507.00000	88488	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		162.00000	148	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		105404.00000	106395	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		35.00000	31	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		122910.00000	123904	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		6.00000	5	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.37400	7.38600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		36663.00000	37169	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27395.00000	26919	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		26849.00000	27255	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38060.00000	37483	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		18866.00000	19176	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		51130.00000	50458	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		12673.00000	12898	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		66585.00000	65828	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		48215.00000	48820	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		19026.00000	18648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		61296.00000	61991	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12726.00000	12439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		75611.00000	76385	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8185.00000	7977	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		90830.00000	91668	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5056.00000	4912	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		106626.00000	107513	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2997.00000	2901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		122710.00000	123632	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1703.00000	1643	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8109.00000	8264	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		84281.00000	83454	8.55	0.00	0.00

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<b>Total for Derivatives:</b>	<b>0.00</b>	<b>2,108.00</b>
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<b>Grand Total:</b>	<b>0.00</b>	<b>2,108.00</b>
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