



# Daily MTM Report

Daily summary for 13/03/2006

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			7.28500	7.31000			0.00	0.00
R157 On 15/09/2015 Bond			7.41500	7.44500			0.00	0.00
R186 On 21/12/2026 Bond			7.16000	7.18500			0.00	0.00
R194 On 28/02/2008 Bond			7.05500	7.09000			0.00	0.00
R201 On 21/12/2014 Bond			7.39000	7.42500			0.00	0.00
R203 On 15/09/2017 Bond			7.41000	7.44000			0.00	0.00
R204 On 21/12/2018 Bond			7.39000	7.42000			0.00	0.00
R207 On 15/01/2020 Bond			7.36600	7.39500			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			241.60000	241.24800		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		112515.00000	116019	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		35.00000	19	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.94800	245.58800		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		156054.00000	159615	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		174.00000	135	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.34100	249.97500		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		199900.00000	203533	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		150.00000	123	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.72000	254.36300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		243716.00000	247272	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		86.00000	72	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.29400	7.31800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40300	7.43100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.12400	7.14800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.07800	7.11200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.38000	7.41400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.38400	7.41200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.37900	7.40800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.35700	7.38500		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			7.11000	7.11600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		640.00000	618	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		356.00000	349	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.97500	6.99800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		868.00000	831	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		873.00000	892	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.03700	7.04900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1228.00000	1205	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		1108.00000	1115	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.11200	7.12700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		968.00000	948	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1882.00000	1898	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.25000	7.27400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1321.00000	1289	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1874.00000	1901	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.36000	7.36600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1586.00000	1574	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1914.00000	1917	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.43400	7.51100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2001.00000	1896	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1972.00000	2070	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.50500	0.00000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		0.00000	27554	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		0.00000	27524	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.21500	7.24300		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7713.00000	7244	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7773.00000	7825	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.27500	7.31200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13192.00000	12715	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12041.00000	12252	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.36000	7.40100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17490.00000	16996	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14687.00000	14954	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.53900	7.56600		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		15960.00000	14964	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		2850.00000	2965	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.58100	7.60900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		21340.00000	20453	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6464.00000	6726	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.63200	7.66000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		25833.00000	24992	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8870.00000	9175	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.61400	7.64400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		28109.00000	26138	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		650.00000	741	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.63100	7.66400		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		31806.00000	29885	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2991.00000	3336	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.65200	7.68800		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		35485.00000	33524	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5051.00000	5558	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.71800	6.57400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.81000	6.66400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94900	6.81100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92900	6.85800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00200	6.93000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.06300	6.99300		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.29100	7.31700		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		4007.00000	4327	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		6759.00000	6012	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		862.00000	943	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		13954.00000	12968	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		10089.00000	10728	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2612.00000	2185	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18428.00000	19309	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		832.00000	646	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		27850.00000	28849	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		242.00000	174	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		37579.00000	38624	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		66.00000	44	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		72.00000	78	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23615.00000	22554	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47330.00000	48390	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		17.00000	10	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57013.00000	58078	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		4.00000	2	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66603.00000	67669	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		76093.00000	77160	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			7.28700	7.31400		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		7929.00000	8327	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		10414.00000	9764	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3730.00000	3961	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		15982.00000	15166	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13710.00000	14273	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6526.00000	6042	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		20750.00000	21454	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3997.00000	3654	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		28675.00000	29486	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		2450.00000	2213	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		37107.00000	37994	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1506.00000	1346	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		45780.00000	46722	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		899.00000	793	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54606.00000	55585	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		538.00000	470	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63501.00000	64502	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		339.00000	293	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.29400	7.32400		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10302.00000	10749	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		13007.00000	12358	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5796.00000	6106	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		17695.00000	16910	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		36857.00000	37701	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3664.00000	3412	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		44672.00000	45571	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2720.00000	2523	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2785.00000	2967	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		23969.00000	23055	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15838.00000	16412	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9437.00000	8916	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22264.00000	22947	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6845.00000	6433	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		29337.00000	30110	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4988.00000	4665	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1052.00000	1136	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		31612.00000	30601	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		52670.00000	53611	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2043.00000	1888	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		60765.00000	61739	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1546.00000	1425	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		68913.00000	69911	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1185.00000	1088	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.31900	7.34900		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		12824.00000	13244	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16210.00000	15605	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8451.00000	8775	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		20443.00000	19742	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2618.00000	2758	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		32062.00000	31178	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5045.00000	5273	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25724.00000	24926	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18087.00000	18595	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12946.00000	12430	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		23987.00000	24575	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		10397.00000	9960	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		30356.00000	31010	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		8394.00000	8023	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37089.00000	37800	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6832.00000	6518	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44070.00000	44829	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5593.00000	5327	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		51241.00000	52039	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4620.00000	4393	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		58568.00000	59398	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3876.00000	3681	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		65973.00000	66829	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3283.00000	3114	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.42200	7.45200		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		12982.00000	14147	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		8979.00000	7633	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4005.00000	4452	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		21024.00000	18961	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		27686.00000	29545	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		3077.00000	2426	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		45683.00000	47951	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		876.00000	634	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		64820.00000	67257	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		215.00000	141	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		103051.00000	105557	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		10.00000	5	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		624.00000	700	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		39094.00000	36660	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		84062.00000	86552	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		48.00000	28	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		121698.00000	124207	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		2.00000	1	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		139987.00000	142497	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			7.42500	7.45700		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		20736.00000	21972	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		17232.00000	15853	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10719.00000	11508	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		27751.00000	25925	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		33757.00000	35408	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		10117.00000	9153	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		49098.00000	51081	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5712.00000	5080	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		65914.00000	68133	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		3164.00000	2768	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4413.00000	4811	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		42389.00000	40172	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		83470.00000	85844	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1730.00000	1489	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		101310.00000	103781	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		945.00000	801	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		119150.00000	121680	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		518.00000	432	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		136838.00000	139402	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		288.00000	237	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.43400	7.46700		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		25659.00000	26911	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		23036.00000	21657	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		15461.00000	16367	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		32880.00000	31156	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		83963.00000	86168	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4899.00000	4473	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3571.00000	3872	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		62255.00000	59925	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8114.00000	8685	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		45966.00000	43907	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		38112.00000	39679	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15827.00000	14764	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		52332.00000	54165	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10758.00000	9961	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		67760.00000	69804	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		7262.00000	6676	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		100605.00000	102928	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		3325.00000	3017	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		117427.00000	119835	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2272.00000	2050	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		134219.00000	136692	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1524.00000	1366	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		150935.00000	153454	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1028.00000	916	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		167366.00000	169929	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		568.00000	500	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.45300	7.48600		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		31192.00000	32391	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30108.00000	28746	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		20919.00000	21856	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		39373.00000	37750	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		12852.00000	13526	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		51218.00000	49330	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		43065.00000	44504	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22804.00000	21683	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		56308.00000	57958	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		17228.00000	16316	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		70614.00000	72440	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		13061.00000	12327	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		85622.00000	87594	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9939.00000	9349	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		101084.00000	103173	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7604.00000	7132	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		116808.00000	118990	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5858.00000	5479	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		132648.00000	134904	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4547.00000	4243	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		148497.00000	150812	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3560.00000	3314	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		163853.00000	166236	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2386.00000	2208	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.16100	7.18700		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		21459.00000	23115	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		13025.00000	11177	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		6417.00000	7025	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		31924.00000	29029	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		906.00000	994	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		61657.00000	58241	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		45443.00000	48075	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		4314.00000	3441	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		73866.00000	77043	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		1232.00000	906	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		103316.00000	106716	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		319.00000	216	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		40.00000	42	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		97393.00000	93892	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		132315.00000	135800	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		47.00000	28	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		160498.00000	164000	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		5.00000	3	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		187717.00000	191221	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		213981.00000	217485	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			7.15800	7.18400		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		33275.00000	34961	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		24500.00000	22706	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		16393.00000	17434	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		41315.00000	38876	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		6213.00000	6696	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		66114.00000	63116	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		55223.00000	57481	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		13977.00000	12755	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		80367.00000	83056	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		7825.00000	7034	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		107081.00000	110064	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		4367.00000	3869	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		133722.00000	136944	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1912.00000	1654	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		160636.00000	163996	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		763.00000	642	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		187226.00000	190655	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		277.00000	226	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		213169.00000	216630	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		92.00000	73	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		238325.00000	241799	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		28.00000	21	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.15600	7.18300		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		41859.00000	43629	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		33015.00000	31197	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		24297.00000	25552	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		48903.00000	46570	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		11928.00000	12678	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		71245.00000	68406	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		63211.00000	65430	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		22124.00000	20755	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		86986.00000	89564	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14813.00000	13803	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		112174.00000	115024	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		10023.00000	9284	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		136775.00000	139881	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5707.00000	5225	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		162057.00000	165349	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		3090.00000	2794	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		187482.00000	190899	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1591.00000	1419	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		212660.00000	216155	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		779.00000	685	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		4430.00000	4775	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		99773.00000	96530	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.15800	7.18500		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		49892.00000	51652	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		41377.00000	39576	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		31579.00000	32921	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		56263.00000	54044	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		18007.00000	18918	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		77131.00000	74480	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		8733.00000	9261	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		103591.00000	100557	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		71111.00000	73232	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30585.00000	29145	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		94198.00000	96614	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22799.00000	21654	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		118325.00000	120977	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17145.00000	16236	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		141141.00000	144036	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11226.00000	10560	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		164773.00000	167864	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		7126.00000	6655	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		188803.00000	192043	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4385.00000	4064	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		212883.00000	216233	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2616.00000	2406	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.04700	7.08400		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1327.00000	1536	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2779.00000	2349	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3903.00000	4315	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1041.00000	813	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7485.00000	8031	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		332.00000	238	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11519.00000	12125	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		97.00000	64	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15694.00000	16322	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		28.00000	17	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		14538.00000	13899	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		4.00000	5	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10156.00000	9518	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		187.00000	231	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5978.00000	5382	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19891.00000	20529	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4.00000	2	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24087.00000	24726	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		28263.00000	28902	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		32416.00000	33056	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			6.99500	7.03900		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2952.00000	3242	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3537.00000	3167	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1218.00000	1384	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5563.00000	5069	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5384.00000	5781	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2227.00000	1964	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8254.00000	8734	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1373.00000	1193	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11439.00000	11978	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		853.00000	731	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14824.00000	15401	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		550.00000	467	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18208.00000	18822	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		264.00000	219	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21712.00000	22349	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		117.00000	94	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25277.00000	25926	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		47.00000	37	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28863.00000	29519	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		18.00000	13	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.95500	7.00700		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3688.00000	4002	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3777.00000	3432	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2044.00000	2266	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5310.00000	4872	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5819.00000	6211	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2744.00000	2477	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		19.00000	26	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12900.00000	12247	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		174.00000	214	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9835.00000	9216	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		811.00000	934	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7268.00000	6731	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		8251.00000	8704	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2027.00000	1820	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10887.00000	11386	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1526.00000	1365	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13635.00000	14170	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1151.00000	1027	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16307.00000	16881	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		714.00000	628	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19114.00000	19717	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		424.00000	368	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.94000	6.99900		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4189.00000	4482	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4178.00000	3864	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2636.00000	2866	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5204.00000	4827	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5949.00000	6295	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3370.00000	3108	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		209.00000	249	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10570.00000	10003	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		674.00000	769	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8427.00000	7915	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1477.00000	1639	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6633.00000	6187	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7931.00000	8319	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2793.00000	2574	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10043.00000	10464	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2355.00000	2169	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12246.00000	12694	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2018.00000	1859	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14234.00000	14716	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1476.00000	1349	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16336.00000	16846	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1056.00000	958	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18531.00000	19065	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		739.00000	665	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.39800	7.43400		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		10467.00000	11711	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		6116.00000	4976	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		22620.00000	24498	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1988.00000	1483	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		37155.00000	39360	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		556.00000	378	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		52400.00000	54729	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		142.00000	88	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		67651.00000	70018	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		35.00000	20	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		82683.00000	85063	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		4.00000	2	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		97453.00000	99836	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		111946.00000	114329	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			7.40200	7.44000		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		15579.00000	16832	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		11711.00000	10505	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		26350.00000	28014	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6556.00000	5761	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		39062.00000	41021	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3642.00000	3142	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		52781.00000	54933	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		2028.00000	1721	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		66938.00000	69210	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		1141.00000	954	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		81029.00000	83399	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		469.00000	381	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		95220.00000	97641	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		175.00000	137	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		109320.00000	111765	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		59.00000	44	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.40900	7.44800		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19023.00000	20267	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15748.00000	14528	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10648.00000	11526	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		23233.00000	21647	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		5013.00000	5531	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		33755.00000	31810	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1799.00000	2035	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		47004.00000	44777	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		29352.00000	30912	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		10511.00000	9606	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		41227.00000	43032	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		7106.00000	6446	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		53954.00000	55940	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4832.00000	4355	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		67090.00000	69214	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3244.00000	2903	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		80094.00000	82346	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1792.00000	1580	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		93430.00000	95771	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		936.00000	813	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		106890.00000	109286	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		463.00000	395	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.42400	7.46300		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		21723.00000	22918	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19450.00000	18242	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		13379.00000	14279	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		26585.00000	25082	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7264.00000	7862	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		36232.00000	34428	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3224.00000	3556	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		48246.00000	46174	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		31843.00000	33291	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		14369.00000	13415	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		43638.00000	45276	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11236.00000	10472	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		55148.00000	56961	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8086.00000	7496	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		67677.00000	69613	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6216.00000	5749	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		79614.00000	81683	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4010.00000	3677	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		91993.00000	94167	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2499.00000	2271	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		104641.00000	106893	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1503.00000	1353	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.41500	7.44600		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		14280.00000	15367	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		10038.00000	8679	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5915.00000	6401	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		21504.00000	19544	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		27259.00000	28992	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		3666.00000	2954	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		43485.00000	45662	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		1010.00000	742	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		61106.00000	63481	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		204.00000	134	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		1840.00000	1980	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		37755.00000	35450	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		113570.00000	116016	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		78915.00000	81348	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		30.00000	17	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		96441.00000	98885	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		3.00000	2	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.41700	7.44900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		21679.00000	22847	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17732.00000	16414	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		12992.00000	13777	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		28580.00000	26878	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7038.00000	7504	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		42640.00000	40619	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		33104.00000	34665	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		10088.00000	9162	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		46852.00000	48755	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5220.00000	4637	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		62248.00000	64407	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2442.00000	2114	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		78578.00000	80902	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1027.00000	864	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		95265.00000	97679	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		387.00000	316	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		111927.00000	114386	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		131.00000	103	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.42400	7.45700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		26196.00000	27406	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22921.00000	21607	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		17580.00000	18480	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		33537.00000	31914	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		11087.00000	11710	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		46740.00000	44840	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3577.00000	3810	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		80059.00000	77769	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6533.00000	6930	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		62356.00000	60231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		36912.00000	38434	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14854.00000	13853	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		49495.00000	51302	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		9092.00000	8377	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		63559.00000	65605	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5240.00000	4763	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		78655.00000	80882	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2835.00000	2540	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		94353.00000	96705	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1438.00000	1267	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.43900	7.47200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		30078.00000	31263	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27981.00000	26687	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		21623.00000	22555	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		38447.00000	36900	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6121.00000	6452	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		82437.00000	80290	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9788.00000	10283	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		65808.00000	63823	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		14891.00000	15588	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		51084.00000	49302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		40226.00000	41666	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19642.00000	18603	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		51918.00000	53599	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		13271.00000	12473	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		64912.00000	66805	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8615.00000	8029	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		78909.00000	80978	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5364.00000	4954	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		93601.00000	95807	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3201.00000	2927	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		108701.00000	111007	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1828.00000	1655	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.39600	7.42600		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		47503.00000	49749	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		999.00000	736	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.39900	7.43100		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		50960.00000	52996	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5433.00000	4827	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.40400	7.43700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		30008.00000	31313	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		24902.00000	23519	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		20638.00000	21628	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		35993.00000	34295	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		13415.00000	14116	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		49770.00000	47784	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4683.00000	4965	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		84723.00000	82317	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		8196.00000	8659	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		66107.00000	63882	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		41464.00000	43086	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16421.00000	15356	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		54760.00000	56673	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10290.00000	9516	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		69513.00000	71672	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6111.00000	5582	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		85288.00000	87636	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3433.00000	3094	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		101661.00000	104146	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1821.00000	1618	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		118283.00000	120857	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		912.00000	797	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.41500	7.44800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		33371.00000	34666	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29215.00000	27861	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		24180.00000	25205	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		40209.00000	38585	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		16799.00000	17572	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		53536.00000	51661	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7047.00000	7422	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		86835.00000	84560	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		11150.00000	11704	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		69136.00000	67040	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		44320.00000	45884	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20488.00000	19403	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		56854.00000	58670	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13840.00000	13007	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		70705.00000	72744	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8990.00000	8379	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		85557.00000	87779	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5608.00000	5180	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		101085.00000	103449	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3356.00000	3070	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		116993.00000	119460	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1925.00000	1743	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.37200	7.40100		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		49769.00000	51981	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		908.00000	668	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.37500	7.40500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53196.00000	55147	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5172.00000	4614	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.37800	7.40900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		20172.00000	21593	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		12699.00000	11557	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		10554.00000	11460	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		23795.00000	22139	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		4668.00000	5146	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		39215.00000	37129	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1705.00000	1907	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		58166.00000	55806	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		49481.00000	51723	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2278.00000	1957	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		33456.00000	35354	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5841.00000	5176	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		66998.00000	69434	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		745.00000	618	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		84984.00000	87507	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		203.00000	162	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		102852.00000	105404	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		46.00000	35	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		120349.00000	122910	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		8.00000	6	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.38600	7.41700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		35401.00000	36663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		28665.00000	27395	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		25844.00000	26849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39587.00000	38060	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		18103.00000	18866	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		52900.00000	51130	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		12123.00000	12673	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		68567.00000	66585	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		46698.00000	48215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20041.00000	19026	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		59541.00000	61296	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13502.00000	12726	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		73648.00000	75611	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8754.00000	8185	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		88696.00000	90830	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5454.00000	5056	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		104360.00000	106626	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3263.00000	2997	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		120347.00000	122710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1873.00000	1703	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		7735.00000	8109	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		86438.00000	84281	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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