



Daily MTM Report

Daily summary for 15/03/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.24000	7.27500			0.00	0.00
R157 On 15/09/2015 Bond			7.38500	7.41000			0.00	0.00
R186 On 21/12/2026 Bond			7.15000	7.18500			0.00	0.00
R194 On 28/02/2008 Bond			7.01500	7.05000			0.00	0.00
R201 On 21/12/2014 Bond			7.36000	7.38500			0.00	0.00
R203 On 15/09/2017 Bond			7.38000	7.40500			0.00	0.00
R204 On 21/12/2018 Bond			7.36000	7.38000			0.00	0.00
R207 On 15/01/2020 Bond			7.33800	7.35600			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			241.95300	241.58700		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		115887.00000	119541	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		17.00000	11	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.31100	245.94400		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		159571.00000	163217	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		131.00000	107	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.71000	250.34900		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		203611.00000	207203	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		121.00000	103	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.08000	254.73300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		247401.00000	250861	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		71.00000	61	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.25000	7.28500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40500	7.39900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.11700	7.15400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.04200	7.07400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35100	7.37600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.37900	7.37900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.34900	7.36900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.32600	7.34700		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			7.12200	7.12800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		640.00000	627	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		327.00000	328	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.95400	6.96500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		816.00000	800	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		902.00000	913	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.02600	7.04000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1207.00000	1187	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		1109.00000	1123	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.09200	7.11000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		944.00000	925	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1899.00000	1924	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.23700	7.25500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1293.00000	1271	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1893.00000	1916	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.35100	7.38200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1598.00000	1560	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1886.00000	1925	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.42400	7.40800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1861.00000	1880	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2103.00000	2080	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.47100	7.48800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27515.00000	27474	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27524.00000	27527	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.20300	7.21500		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7165.00000	6982	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7759.00000	7804	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.25500	7.27100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12634.00000	12443	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12245.00000	12351	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.33500	7.35600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16924.00000	16691	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14956.00000	15113	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.50500	7.52900		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14601.00000	13824	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		3016.00000	3230	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.54400	7.56800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20058.00000	19371	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6867.00000	7170	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.59400	7.61800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		24589.00000	23929	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9349.00000	9674	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.59300	7.61200		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		25989.00000	24773	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		724.00000	814	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.60800	7.62800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29695.00000	28575	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3346.00000	3599	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.62800	7.65000		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		33400.00000	32246	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5564.00000	5917	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.71300	6.71400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.79500	6.79700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93700	6.94100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92600	6.92900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00100	7.00300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.06000	7.06200		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.24400	7.28100		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		4465.00000	5154	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		5739.00000	4907	2.76	20.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		981.00000	1219	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12595.00000	11312	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		10991.00000	12118	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2036.00000	1642	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19660.00000	21040	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		585.00000	444	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29239.00000	30717	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		153.00000	110	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39028.00000	40538	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		37.00000	25	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		81.00000	111	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22147.00000	20656	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48799.00000	50318	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		8.00000	6	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		58488.00000	60009	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		2.00000	1	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		68080.00000	69601	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1.00000	0	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		77571.00000	79092	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			7.23600	7.27500		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		8520.00000	9246	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9491.00000	8701	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4077.00000	4535	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14816.00000	13759	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14540.00000	15505	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5843.00000	5292	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		21782.00000	22932	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3516.00000	3150	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		29859.00000	31137	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		2120.00000	1883	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		38398.00000	39761	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1284.00000	1132	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47148.00000	48569	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		753.00000	659	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56025.00000	57482	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		444.00000	386	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64951.00000	66429	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		276.00000	239	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.23900	7.28000		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10973.00000	11698	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12071.00000	11296	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6264.00000	6789	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16556.00000	15581	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		38107.00000	39346	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3306.00000	3046	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46000.00000	47303	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2441.00000	2244	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3062.00000	3387	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		22639.00000	21464	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16696.00000	17596	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8688.00000	8088	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23281.00000	24324	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6255.00000	5798	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		30484.00000	31639	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4528.00000	4183	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1181.00000	1343	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30134.00000	28796	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54059.00000	55409	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1825.00000	1674	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		62201.00000	63586	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1375.00000	1260	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70384.00000	71795	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1049.00000	961	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.26100	7.30200		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13502.00000	14173	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15282.00000	14550	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8977.00000	9508	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19363.00000	18491	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2849.00000	3097	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30688.00000	29533	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5417.00000	5803	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24489.00000	23472	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18905.00000	19700	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12158.00000	11550	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24928.00000	25829	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		9732.00000	9230	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31401.00000	32390	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7833.00000	7418	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38222.00000	39282	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6359.00000	6016	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45276.00000	46395	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5194.00000	4909	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52508.00000	53675	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4281.00000	4044	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59884.00000	61088	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3585.00000	3386	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67328.00000	68563	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3033.00000	2864	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.39100	7.41700		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		14301.00000	15564	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		7368.00000	6450	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4489.00000	5067	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		18579.00000	16976	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		29832.00000	31632	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2293.00000	1912	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48320.00000	50380	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		584.00000	463	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		67661.00000	69811	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		127.00000	95	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		105975.00000	108155	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		4.00000	3	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		699.00000	827	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		36239.00000	34186	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		86968.00000	89142	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		25.00000	18	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		124626.00000	126807	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		142916.00000	145097	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			7.39200	7.41900		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		22182.00000	23382	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15572.00000	14560	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		11636.00000	12444	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		25562.00000	24158	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		35698.00000	37237	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8952.00000	8278	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		51438.00000	53230	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4946.00000	4526	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		68538.00000	70499	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		2683.00000	2431	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4871.00000	5306	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		39741.00000	37964	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		86282.00000	88348	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1436.00000	1290	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		104240.00000	106369	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		769.00000	685	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		122152.00000	124317	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		414.00000	366	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139882.00000	142067	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		226.00000	198	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.40000	7.42700		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		27164.00000	28307	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		21351.00000	20336	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		16548.00000	17401	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		30778.00000	29473	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		86628.00000	88506	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4375.00000	4095	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3930.00000	4237	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		59424.00000	57573	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8797.00000	9355	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		43460.00000	41860	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		40000.00000	41398	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14525.00000	13765	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		54543.00000	56147	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9780.00000	9226	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		70229.00000	71991	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6542.00000	6146	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		103415.00000	105376	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2945.00000	2748	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		120342.00000	122361	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1997.00000	1858	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		137213.00000	139275	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1329.00000	1233	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		153986.00000	156077	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		890.00000	823	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		170472.00000	172591	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		484.00000	445	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.41800	7.44500		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		32674.00000	33759	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28407.00000	27390	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		22077.00000	22942	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		37349.00000	36113	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		13683.00000	14319	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		48866.00000	47400	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		44846.00000	46126	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21403.00000	20581	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		58351.00000	59798	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16088.00000	15434	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		72877.00000	74461	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12142.00000	11624	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		88066.00000	89760	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9200.00000	8792	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		103674.00000	105455	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7011.00000	6691	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		119515.00000	121363	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5382.00000	5129	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		135447.00000	137348	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4164.00000	3964	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		151370.00000	153312	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3250.00000	3091	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		166811.00000	168799	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2162.00000	2048	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.15100	7.18700		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		20845.00000	23657	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		12412.00000	10368	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		5934.00000	7164	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		31442.00000	27817	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		755.00000	992	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		61505.00000	56887	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		45018.00000	49040	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3889.00000	3055	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		73666.00000	78252	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		1032.00000	764	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		103242.00000	108024	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		245.00000	172	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		27.00000	40	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		97381.00000	92538	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		132300.00000	137144	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		32.00000	21	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		160496.00000	165350	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		3.00000	2	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		187717.00000	192572	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		213981.00000	218836	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	9.43	0.00	0.00
R186 On 03/08/2006 Bond Future			7.14800	7.18400		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		32882.00000	35547	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		24107.00000	21949	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		16045.00000	17775	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		40967.00000	37875	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		5982.00000	6839	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		65883.00000	61917	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		54864.00000	58295	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		13619.00000	12227	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		80080.00000	84050	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		7538.00000	6685	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		106869.00000	111183	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		4155.00000	3647	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		133598.00000	138170	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1789.00000	1538	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		160573.00000	165284	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		699.00000	588	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		187197.00000	191975	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		248.00000	204	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		213157.00000	217964	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		80.00000	64	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		238321.00000	243138	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		23.00000	18	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.14500	7.18200		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		41618.00000	44307	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		32642.00000	30408	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		24063.00000	26023	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		48537.00000	45574	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		11739.00000	12951	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		70923.00000	67213	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		62995.00000	66293	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21776.00000	20152	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		86815.00000	90579	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14510.00000	13352	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		112052.00000	116155	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		9769.00000	8950	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		136724.00000	141128	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5524.00000	5006	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		162067.00000	166680	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2967.00000	2658	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		187538.00000	192287	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1514.00000	1340	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		212748.00000	217578	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		734.00000	642	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		4316.00000	4896	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		99527.00000	95185	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.14800	7.18500		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		49615.00000	52255	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		41099.00000	38857	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		31325.00000	33373	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		56008.00000	53173	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		17796.00000	19217	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		76919.00000	73457	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		8583.00000	9429	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		103441.00000	99403	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		70833.00000	73969	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30307.00000	28559	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		93933.00000	97463	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22535.00000	21181	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		118082.00000	121918	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16902.00000	15854	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		140945.00000	145076	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11030.00000	10278	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		164622.00000	168985	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6974.00000	6454	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		188691.00000	193228	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4273.00000	3926	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		212804.00000	217465	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2537.00000	2314	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.00500	7.04300		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1548.00000	1835	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2291.00000	1922	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4350.00000	4842	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		779.00000	614	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8085.00000	8685	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		223.00000	166	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12188.00000	12828	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		59.00000	41	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16390.00000	17042	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		15.00000	10	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		13830.00000	13172	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		5.00000	8	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9449.00000	8795	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		231.00000	307	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5313.00000	4732	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20598.00000	21254	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2.00000	1	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24795.00000	25452	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		28971.00000	29628	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		33125.00000	33782	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			6.94500	6.98800		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3284.00000	3612	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3104.00000	2787	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1407.00000	1608	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4987.00000	4542	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5840.00000	6271	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1918.00000	1704	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8806.00000	9312	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1161.00000	1021	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12060.00000	12616	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		709.00000	619	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15490.00000	16077	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		452.00000	392	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18918.00000	19533	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		210.00000	179	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22450.00000	23080	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		89.00000	75	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26029.00000	26668	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		35.00000	28	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29623.00000	30266	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		12.00000	10	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.89500	6.94200		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4082.00000	4400	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3346.00000	3067	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2322.00000	2555	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4764.00000	4400	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6310.00000	6697	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2411.00000	2201	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		28.00000	38	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12084.00000	11496	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		225.00000	275	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9062.00000	8515	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		966.00000	1103	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6598.00000	6138	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		8818.00000	9257	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1769.00000	1611	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11511.00000	11988	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1325.00000	1205	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14304.00000	14809	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		995.00000	904	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17025.00000	17560	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		607.00000	545	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19868.00000	20426	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		354.00000	315	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.87100	6.92200		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4573.00000	4852	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3770.00000	3523	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2939.00000	3164	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4714.00000	4413	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6402.00000	6726	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3030.00000	2828	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		263.00000	308	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9831.00000	9351	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		800.00000	901	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7761.00000	7335	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1690.00000	1853	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6053.00000	5690	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8439.00000	8798	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2508.00000	2341	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10594.00000	10980	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2114.00000	1974	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12832.00000	13239	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1811.00000	1693	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14864.00000	15297	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1312.00000	1220	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17003.00000	17458	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		930.00000	859	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19229.00000	19703	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		644.00000	592	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.36700	7.39300		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		11851.00000	12921	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4785.00000	4129	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		24741.00000	26217	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1394.00000	1144	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39660.00000	41310	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		346.00000	270	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55051.00000	56757	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		78.00000	58	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		70347.00000	72068	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		17.00000	12	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		85395.00000	87120	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		2.00000	1	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		100168.00000	101894	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		114660.00000	116386	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			7.37000	7.39700		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		16974.00000	17971	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		10324.00000	9568	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		28213.00000	29489	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5636.00000	5160	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		41264.00000	42730	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3061.00000	2775	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		55205.00000	56789	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1670.00000	1501	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69502.00000	71155	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		922.00000	823	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83707.00000	85415	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		365.00000	320	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		97959.00000	99693	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		130.00000	112	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112087.00000	113832	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		42.00000	35	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.37500	7.40200		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		20479.00000	21422	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14298.00000	13530	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		11674.00000	12359	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		21352.00000	20326	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		5617.00000	6037	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		31453.00000	30162	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2073.00000	2274	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44372.00000	42861	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		31181.00000	32338	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9433.00000	8879	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		43346.00000	44663	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6317.00000	5923	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		56289.00000	57721	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4260.00000	3981	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		69588.00000	71105	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2835.00000	2640	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		82747.00000	84340	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1537.00000	1420	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		96189.00000	97833	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		788.00000	721	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		109716.00000	111391	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		381.00000	345	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.39000	7.41600		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		23157.00000	24018	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17987.00000	17242	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14459.00000	15121	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24768.00000	23823	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7981.00000	8432	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		34053.00000	32898	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3621.00000	3879	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		45746.00000	44397	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33582.00000	34610	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13211.00000	12633	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		45605.00000	46756	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10307.00000	9852	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		57327.00000	58588	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7368.00000	7023	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		70005.00000	71341	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5647.00000	5377	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		82104.00000	83522	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3604.00000	3415	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		94611.00000	96090	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2220.00000	2093	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		107354.00000	108878	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1319.00000	1237	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.38400	7.41000		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15493.00000	16650	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		8410.00000	7509	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6429.00000	7042	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		19178.00000	17732	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29242.00000	30887	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2809.00000	2395	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		46003.00000	47927	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		687.00000	554	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		63862.00000	65891	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		120.00000	90	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		1972.00000	2199	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		35046.00000	33215	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		116411.00000	118469	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		81741.00000	83794	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		15.00000	10	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		99279.00000	101337	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.38500	7.41200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		22999.00000	24138	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16176.00000	15210	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		13868.00000	14673	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		26580.00000	25281	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7549.00000	8057	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		40276.00000	38678	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34883.00000	36340	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		8991.00000	8343	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		49034.00000	50751	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4527.00000	4138	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		64733.00000	66631	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2051.00000	1845	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		81259.00000	83267	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		833.00000	735	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		98055.00000	100119	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		302.00000	261	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		114769.00000	116860	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		97.00000	83	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.39100	7.41800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27607.00000	28712	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21349.00000	20383	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		18624.00000	19472	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		31599.00000	30375	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		11805.00000	12411	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		44476.00000	43011	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3841.00000	4087	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		77341.00000	75515	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6988.00000	7390	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		59829.00000	58160	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		38694.00000	40049	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13653.00000	12937	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51618.00000	53193	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8233.00000	7737	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65968.00000	67718	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4666.00000	4345	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		81281.00000	83160	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2479.00000	2286	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		97129.00000	99093	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1232.00000	1125	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.40600	7.43200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31503.00000	32530	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26400.00000	25467	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22741.00000	23565	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36559.00000	35424	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6514.00000	6829	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		79825.00000	78180	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10378.00000	10836	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		63391.00000	61890	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		15725.00000	16356	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		48912.00000	47583	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41961.00000	43186	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18371.00000	17637	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		53947.00000	55354	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12294.00000	11741	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		67200.00000	68762	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7897.00000	7499	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		81412.00000	83100	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4862.00000	4589	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		96271.00000	98054	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2865.00000	2688	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		111494.00000	113344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1615.00000	1505	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.36500	7.38600		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		50511.00000	52163	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		659.00000	548	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.36700	7.38900		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		53641.00000	55130	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4644.00000	4309	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.37100	7.39300		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31759.00000	32724	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23067.00000	22233	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		21967.00000	22718	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		33736.00000	32688	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14358.00000	14906	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		47127.00000	45876	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5063.00000	5299	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		81517.00000	79953	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		8818.00000	9192	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63144.00000	61718	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		43638.00000	44810	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15010.00000	14382	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		57321.00000	58677	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9266.00000	8821	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		72401.00000	73905	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5413.00000	5117	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		88427.00000	90042	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2986.00000	2802	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		104980.00000	106672	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1554.00000	1446	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		121719.00000	123460	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		762.00000	703	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.38200	7.40300		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		35151.00000	36049	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27380.00000	26586	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25592.00000	26316	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38006.00000	37038	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		17866.00000	18423	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		50989.00000	49854	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7565.00000	7848	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		83739.00000	82329	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		11915.00000	12323	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		66286.00000	65002	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		46467.00000	47534	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19021.00000	18395	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		59344.00000	60566	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12716.00000	12245	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		73497.00000	74850	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8167.00000	7828	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		88597.00000	90057	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5033.00000	4800	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		104316.00000	105857	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2973.00000	2821	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		120364.00000	121962	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1681.00000	1587	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.34300	7.36200		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		52758.00000	54275	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		598.00000	502	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.34500	7.36500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		55807.00000	57188	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4437.00000	4139	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.34700	7.36600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		11834.00000	12464	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		21517.00000	20570	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		22167.00000	23117	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11136.00000	10509	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5346.00000	5693	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		36335.00000	35105	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1994.00000	2148	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		54898.00000	53475	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		52606.00000	54023	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1845.00000	1685	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		36110.00000	37339	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4937.00000	4588	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		70385.00000	71903	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		575.00000	515	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		88488.00000	90047	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		148.00000	130	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		106395.00000	107968	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		31.00000	27	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		123904.00000	125480	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		5.00000	5	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.35500	7.37400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27255.00000	27937	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37483.00000	36607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		37169.00000	38010	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26919.00000	26202	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		19176.00000	19704	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50458.00000	49428	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		12898.00000	13287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		65828.00000	64659	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		48820.00000	49815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18648.00000	18085	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		61991.00000	63126	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12439.00000	12015	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		76385.00000	77639	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7977.00000	7672	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		91668.00000	93018	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4912.00000	4703	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		107513.00000	108935	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2901.00000	2765	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		123632.00000	125105	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1643.00000	1558	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8264.00000	8536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		83454.00000	82167	8.55	0.00	0.00

Total for Derivatives:							20.00	2,118.00
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Grand Total:							20.00	2,118.00
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