



Daily MTM Report

Daily summary for 17/03/2006

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			7.18500	7.22500			0.00	0.00
R157 On 15/09/2015 Bond			7.34500	7.37500			0.00	0.00
R186 On 21/12/2026 Bond			7.07000	7.12000			0.00	0.00
R194 On 28/02/2008 Bond			6.97500	7.00000			0.00	0.00
R201 On 21/12/2014 Bond			7.32000	7.35000			0.00	0.00
R203 On 15/09/2017 Bond			7.34500	7.37500			0.00	0.00
R204 On 21/12/2018 Bond			7.32000	7.35000			0.00	0.00
R207 On 15/01/2020 Bond			7.29100	7.32300			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			242.59500	242.14600		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		121468.00000	125955	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		8.00000	5	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.95000	246.49500		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		165045.00000	169574	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		95.00000	74	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.33400	250.88100		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		208904.00000	213417	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		94.00000	77	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.68700	255.24000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		252457.00000	256918	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		57.00000	48	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.19400	7.23400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.36500	7.39500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.03300	7.08500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.00000	7.02500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.31200	7.34100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.34400	7.37400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.31000	7.33900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.28100	7.31200		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			7.10300	7.10900		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		603.00000	590	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		336.00000	338	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.92000	6.93000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		769.00000	755	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		941.00000	951	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.98600	6.99800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1150.00000	1133	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		1155.00000	1167	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.00500	7.03600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		871.00000	841	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2008.00000	2054	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.13800	7.18300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1213.00000	1165	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1989.00000	2052	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.25600	7.28800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1488.00000	1451	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2007.00000	2048	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.35600	7.42300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1877.00000	1791	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2080.00000	2170	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.41300	7.47800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27463.00000	27366	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27498.00000	27560	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.14100	7.17300		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6654.00000	6297	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		8013.00000	8269	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.18900	7.22900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12161.00000	11756	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12553.00000	12893	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.26500	7.31200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16441.00000	15970	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15290.00000	15693	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.43600	7.48100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13060.00000	11726	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		3458.00000	3988	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.47100	7.51900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18669.00000	17390	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		7498.00000	8203	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.51600	7.56700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23199.00000	21878	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10056.00000	10837	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.52800	7.57700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		23754.00000	20747	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		893.00000	1269	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.54300	7.59100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		27633.00000	25084	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3820.00000	4577	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.56300	7.61200		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		31413.00000	28966	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		6176.00000	7093	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.55900	6.71200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.63400	6.79300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.77800	6.92900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.84300	6.92000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.91700	6.99400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97900	7.05600		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.18700	7.22800		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		5446.00000	6339	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4541.00000	3743	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		1318.00000	1666	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		10752.00000	9411	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12603.00000	13953	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1468.00000	1129	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21636.00000	23217	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		382.00000	274	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31357.00000	33017	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		91.00000	61	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		41191.00000	42874	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		20.00000	13	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		123.00000	175	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		20010.00000	18372	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		50975.00000	52663	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		4.00000	3	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		60667.00000	62357	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		70259.00000	71949	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		79750.00000	81440	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			7.17600	7.22000		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		9537.00000	10430	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8370.00000	7549	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4719.00000	5305	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13320.00000	12192	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15893.00000	17048	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5058.00000	4500	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		23397.00000	24748	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2993.00000	2630	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31656.00000	33139	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1780.00000	1549	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		40317.00000	41885	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1065.00000	919	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49149.00000	50774	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		617.00000	528	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58078.00000	59738	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		359.00000	305	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67034.00000	68714	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		221.00000	187	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.17800	7.22500		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11937.00000	12825	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11022.00000	10186	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6961.00000	7618	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15240.00000	14174	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39761.00000	41215	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2948.00000	2678	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		47741.00000	49261	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2169.00000	1965	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3493.00000	3913	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21058.00000	19754	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17894.00000	18978	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7873.00000	7233	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24671.00000	25912	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5632.00000	5150	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32024.00000	33387	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4055.00000	3694	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1395.00000	1612	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		28335.00000	26828	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55863.00000	57433	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1616.00000	1462	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64053.00000	65660	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1215.00000	1098	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72273.00000	73906	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		925.00000	835	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.19900	7.24800		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14376.00000	15220	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14307.00000	13471	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9667.00000	10345	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18205.00000	17202	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3171.00000	3500	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29161.00000	27809	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5918.00000	6419	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23142.00000	21962	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19941.00000	20932	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11345.00000	10656	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		26103.00000	27217	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		9058.00000	8492	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		32692.00000	33907	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7275.00000	6810	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		39607.00000	40905	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5895.00000	5513	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46740.00000	48104	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4808.00000	4492	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		54035.00000	55453	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3959.00000	3696	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		61460.00000	62921	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3314.00000	3094	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68946.00000	70440	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2802.00000	2616	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.34900	7.38000		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		16065.00000	17729	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6027.00000	5081	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5277.00000	6096	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		16262.00000	14472	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		32376.00000	34629	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1732.00000	1376	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51246.00000	53753	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		405.00000	302	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		70720.00000	73305	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		80.00000	56	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		109078.00000	111686	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		2.00000	1	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		867.00000	1066	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		33302.00000	30891	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		90063.00000	92667	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		14.00000	9	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		127731.00000	130340	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		146021.00000	148630	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			7.35000	7.38200		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		23797.00000	25309	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		14154.00000	13036	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		12715.00000	13758	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		23609.00000	22021	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		37781.00000	39684	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8002.00000	7274	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		53874.00000	56060	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4349.00000	3905	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		71212.00000	73582	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		2323.00000	2063	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5447.00000	6027	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		37285.00000	35234	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		89105.00000	91587	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1226.00000	1078	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		107152.00000	109699	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		648.00000	564	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		125115.00000	127699	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		344.00000	297	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		142875.00000	145479	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		186.00000	159	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.35800	7.39100		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		28662.00000	30130	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		19970.00000	18793	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		17660.00000	18771	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		29012.00000	27477	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		89116.00000	91451	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3985.00000	3673	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		4325.00000	4742	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		56941.00000	54712	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		9521.00000	10262	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		41305.00000	39401	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		41838.00000	43613	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		13485.00000	12614	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		56659.00000	58676	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9017.00000	8389	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		72558.00000	74760	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5993.00000	5549	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		106017.00000	108445	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2668.00000	2451	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		123024.00000	125518	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1801.00000	1649	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		139955.00000	142496	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1192.00000	1088	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		156769.00000	159343	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		794.00000	723	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		173294.00000	175898	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		428.00000	386	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.37700	7.41000		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		34052.00000	35431	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27060.00000	25863	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		23172.00000	24282	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		35719.00000	34254	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		14484.00000	15310	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		46943.00000	45192	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		46477.00000	48094	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20309.00000	19350	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		60200.00000	62017	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15212.00000	14453	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		74905.00000	76884	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11446.00000	10849	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		90239.00000	92348	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8649.00000	8182	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		105963.00000	108173	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6575.00000	6209	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		121894.00000	124182	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5036.00000	4749	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		137897.00000	140246	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3889.00000	3663	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		153875.00000	156271	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3030.00000	2851	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		169379.00000	171828	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2005.00000	1878	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.07000	7.12100		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.00	Call		8321.00000	10748	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		24907.00000	20380	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		26162.00000	30912	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		8808.00000	6603	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		1231.00000	1811	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		53060.00000	46686	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		52503.00000	58688	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		2452.00000	1683	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		82135.00000	88876	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		580.00000	367	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		112042.00000	118945	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		124.00000	73	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		54.00000	94	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		88486.00000	81572	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		141203.00000	148150	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		14.00000	7	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		169415.00000	176369	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		196638.00000	203592	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		222902.00000	229856	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			7.06500	7.11700		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		19365.00000	22340	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		35291.00000	31222	7.78	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	7.25	Call		37944.00000	42273	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		20173.00000	17458	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		7648.00000	9236	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		58553.00000	53097	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		61338.00000	66703	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		11097.00000	9418	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		87539.00000	93591	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6000.00000	5009	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		114952.00000	121424	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3242.00000	2670	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		142147.00000	148922	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1341.00000	1073	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		169372.00000	176303	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		503.00000	390	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		196115.00000	203117	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		171.00000	128	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		222126.00000	229155	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		53.00000	38	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		247308.00000	254348	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		15.00000	10	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.06200	7.11500		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		27685.00000	30875	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		43225.00000	39286	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		46560.00000	50792	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		28650.00000	25753	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		13996.00000	16058	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		64247.00000	59180	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		69032.00000	74100	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		18880.00000	16818	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		93688.00000	99375	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		12450.00000	11008	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		119529.00000	125654	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8313.00000	7309	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		144740.00000	151250	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4606.00000	3988	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		170455.00000	177226	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2422.00000	2064	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		196166.00000	203099	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1209.00000	1013	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		221520.00000	228548	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		573.00000	472	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		5407.00000	6457	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		91686.00000	85606	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.06300	7.11700		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		35155.00000	38479	8.24	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.00	Put		50843.00000	46960	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		54532.00000	58716	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		37021.00000	33998	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		20467.00000	22844	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		70595.00000	65764	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		10183.00000	11653	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		96046.00000	90308	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		76656.00000	81539	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		27134.00000	24809	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		100474.00000	105900	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		20079.00000	18299	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		125178.00000	131020	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15003.00000	13637	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		148580.00000	154825	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9670.00000	8707	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		172679.00000	179232	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6036.00000	5382	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		197063.00000	203842	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3649.00000	3221	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		221400.00000	228337	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2137.00000	1867	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			6.96200	6.98900		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1956.00000	2189	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1766.00000	1531	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5049.00000	5420	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		544.00000	448	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8938.00000	9374	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		142.00000	111	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13098.00000	13557	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		34.00000	25	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17317.00000	17782	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		8.00000	6	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		12896.00000	12428	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		10.00000	13	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8519.00000	8055	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		339.00000	408	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4487.00000	4089	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21531.00000	21998	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1.00000	1	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25729.00000	26197	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		29905.00000	30373	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		34059.00000	34526	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			6.89900	6.93000		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3725.00000	3977	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		2674.00000	2460	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1677.00000	1837	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4386.00000	4080	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6419.00000	6743	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1626.00000	1484	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9486.00000	9860	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		969.00000	878	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12807.00000	13214	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		585.00000	526	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16279.00000	16707	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		370.00000	331	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19746.00000	20192	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		167.00000	147	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23300.00000	23757	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		69.00000	60	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26891.00000	27353	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		26.00000	22	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30491.00000	30955	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		9.00000	7	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.84900	6.88200		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4485.00000	4718	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		2987.00000	2801	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2617.00000	2792	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4297.00000	4052	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6801.00000	7081	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2139.00000	2000	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		40.00000	49	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11334.00000	10923	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		289.00000	330	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		8364.00000	7986	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1140.00000	1246	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6010.00000	5697	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9375.00000	9689	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1563.00000	1459	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12116.00000	12456	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1169.00000	1089	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14946.00000	15305	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		875.00000	815	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17706.00000	18086	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		526.00000	486	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20579.00000	20973	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		302.00000	277	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.82500	6.86200		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3200.00000	3370	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4356.00000	4144	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4898.00000	5106	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3476.00000	3303	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6779.00000	7019	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		2788.00000	2646	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		316.00000	353	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9265.00000	8920	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		916.00000	995	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7258.00000	6955	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1879.00000	2005	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		5623.00000	5367	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8857.00000	9121	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2307.00000	2190	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11044.00000	11328	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		1944.00000	1846	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13307.00000	13605	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1667.00000	1584	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15370.00000	15687	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1200.00000	1135	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17536.00000	17869	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		844.00000	795	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19784.00000	20130	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		580.00000	544	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.32500	7.35600		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		13353.00000	14756	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		3830.00000	3168	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26830.00000	28667	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1026.00000	798	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		42005.00000	44006	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		234.00000	172	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		57478.00000	59528	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		49.00000	34	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		72797.00000	74858	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		10.00000	7	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		87851.00000	89915	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		102625.00000	104689	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		117118.00000	119182	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			7.32800	7.36000		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		18320.00000	19576	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9268.00000	8441	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		29946.00000	31521	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4967.00000	4459	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		43261.00000	45045	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2655.00000	2357	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		57367.00000	59278	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1429.00000	1257	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		71762.00000	73745	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		780.00000	681	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		86045.00000	88084	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		301.00000	257	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		100335.00000	102401	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		104.00000	87	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		114479.00000	116556	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		32.00000	27	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.33300	7.36600		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		12572.00000	13469	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		19967.00000	18767	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		21719.00000	22931	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		13255.00000	12369	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		6165.00000	6728	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		29718.00000	28184	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2333.00000	2610	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		42349.00000	40529	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		32707.00000	34174	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8676.00000	8045	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		45086.00000	46740	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5775.00000	5332	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		58185.00000	59972	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3875.00000	3564	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		71600.00000	73483	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2564.00000	2350	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		84865.00000	86834	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1373.00000	1246	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		98378.00000	100404	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		694.00000	623	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		111948.00000	114008	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		331.00000	294	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.34800	7.38100		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		24301.00000	25443	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		16968.00000	16065	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		15336.00000	16226	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23482.00000	22327	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		8577.00000	9194	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		32486.00000	31059	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3960.00000	4321	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		43922.00000	42238	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		34950.00000	36300	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12416.00000	11722	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		47139.00000	48640	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9677.00000	9134	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		59010.00000	60646	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6888.00000	6479	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		71791.00000	73519	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5270.00000	4953	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		84003.00000	85827	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3340.00000	3120	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		96595.00000	98494	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2042.00000	1895	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		109401.00000	111352	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1204.00000	1110	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.34800	7.37900		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		16791.00000	18288	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7253.00000	6289	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		7076.00000	7902	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		17370.00000	15735	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		31153.00000	33206	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2266.00000	1856	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		48279.00000	50621	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		509.00000	389	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		66277.00000	68715	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		80.00000	56	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2190.00000	2509	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		32810.00000	30667	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		118865.00000	121327	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		84189.00000	86648	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		9.00000	6	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		101733.00000	104195	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1.00000	0	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.34900	7.38100		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24252.00000	25673	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15013.00000	13931	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14738.00000	15758	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		25033.00000	23551	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		8085.00000	8739	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		38394.00000	36545	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		36510.00000	38302	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		8201.00000	7490	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		50972.00000	53060	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4047.00000	3632	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		66893.00000	69180	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1793.00000	1578	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		83554.00000	85959	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		710.00000	612	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		100421.00000	102884	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		250.00000	211	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		117168.00000	119657	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		78.00000	65	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.35500	7.38700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		28835.00000	30200	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20198.00000	19101	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		19556.00000	20613	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		30152.00000	28746	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		12463.00000	13227	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		42755.00000	41056	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4099.00000	4415	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		75221.00000	73073	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7418.00000	7929	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		57880.00000	55929	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		40213.00000	41872	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12793.00000	11990	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		53396.00000	55309	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7632.00000	7083	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		67955.00000	70068	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4275.00000	3925	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		83423.00000	85679	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2242.00000	2036	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		99375.00000	101725	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1099.00000	986	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.37000	7.40200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		32652.00000	33963	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25287.00000	24179	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		23656.00000	24716	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35213.00000	33854	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6854.00000	7269	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		77903.00000	75899	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10878.00000	11476	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		61630.00000	59809	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		16419.00000	17237	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47345.00000	45743	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		43342.00000	44896	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17490.00000	16625	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		55541.00000	57315	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11626.00000	10981	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		68979.00000	70939	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7414.00000	6955	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		83342.00000	85450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4529.00000	4218	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		98315.00000	100534	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2648.00000	2447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		113620.00000	115917	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1479.00000	1357	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.32400	7.35500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		52943.00000	55441	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		486.00000	371	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.32600	7.35700		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		55790.00000	57957	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4139.00000	3727	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.33000	7.36200		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22996.00000	24163	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		32229.00000	30769	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		33091.00000	34571	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		21862.00000	20716	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		15104.00000	15967	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		45336.00000	43573	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5377.00000	5760	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		79295.00000	77051	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9322.00000	9919	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		61111.00000	59081	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		45264.00000	47042	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14099.00000	13250	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		59211.00000	61246	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8618.00000	8027	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		74506.00000	76746	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4981.00000	4594	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		90693.00000	93084	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2716.00000	2480	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		107358.00000	109850	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1396.00000	1260	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		124169.00000	126724	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		675.00000	603	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.34100	7.37300		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		26604.00000	27773	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36599.00000	35180	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		36411.00000	37847	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26222.00000	25069	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		18640.00000	19550	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		49345.00000	47666	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7953.00000	8425	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		81707.00000	79591	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		12478.00000	13152	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		64430.00000	62515	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		47971.00000	49662	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18105.00000	17208	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		61072.00000	62992	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12024.00000	11356	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		75417.00000	77531	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7668.00000	7194	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		90672.00000	92939	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4689.00000	4368	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		106510.00000	108891	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2747.00000	2540	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		122642.00000	125103	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1541.00000	1414	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.29600	7.32800		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		55479.00000	58103	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		430.00000	324	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.29700	7.33000		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		58226.00000	60593	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3915.00000	3498	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.29900	7.33300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		12935.00000	14187	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		19877.00000	18293	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		23825.00000	25650	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10053.00000	9042	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5953.00000	6670	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		34200.00000	32081	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2264.00000	2596	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		52426.00000	49922	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		55074.00000	57675	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1571.00000	1336	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		38252.00000	40550	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4336.00000	3799	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		73026.00000	75778	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		473.00000	390	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		91199.00000	94011	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		117.00000	93	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		109130.00000	111960	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		24.00000	18	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		126644.00000	129479	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	9.00	Put		4.00000	3	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.30700	7.34100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		28435.00000	29745	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		35955.00000	34465	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		38626.00000	40222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25667.00000	24463	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		20088.00000	21117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		48662.00000	46890	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13569.00000	14337	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		63790.00000	61758	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		50545.00000	52413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17665.00000	16732	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		63960.00000	66070	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11699.00000	11008	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		78562.00000	80874	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7445.00000	6956	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		94012.00000	96483	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4547.00000	4217	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		109983.00000	112571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2663.00000	2451	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		126191.00000	128862	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1494.00000	1364	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8731.00000	9276	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		81212.00000	78956	8.55	0.00	0.00

Total for Derivatives:							0.00	2,118.00
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Grand Total:							0.00	2,118.00
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