



Daily MTM Report

Daily summary for 22/03/2006

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			7.26000	7.22500			0.00	0.00
R157 On 15/09/2015 Bond			7.39500	7.38500			0.00	0.00
R186 On 21/12/2026 Bond			7.13000	7.09500			0.00	0.00
R194 On 28/02/2008 Bond			7.06500	7.01000			0.00	0.00
R201 On 21/12/2014 Bond			7.37500	7.36000			0.00	0.00
R203 On 15/09/2017 Bond			7.39500	7.38500			0.00	0.00
R204 On 21/12/2018 Bond			7.37000	7.36000			0.00	0.00
R207 On 15/01/2020 Bond			7.34200	7.33000			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			241.85100	242.15500		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		121555.00000	118515	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		5.00000	5	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.21000	246.50400		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		165123.00000	162189	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		83.00000	89	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.63000	250.89600		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		209046.00000	206392	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		86.00000	92	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.03500	255.26400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		252693.00000	250405	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		53.00000	55	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.26400	7.23300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40900	7.40500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.09600	7.05500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.08400	7.03300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.36900	7.35100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.39200	7.38300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.36200	7.34800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.33600	7.31900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.14500	7.11400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		592.00000	629	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		313.00000	274	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.96100	6.93900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		768.00000	787	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		917.00000	883	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.03500	7.00700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1151.00000	1180	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		1133.00000	1095	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.06800	7.03300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		860.00000	888	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2004.00000	1946	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.19600	7.15900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1181.00000	1215	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2016.00000	1960	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.32100	7.28200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1474.00000	1514	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2008.00000	1953	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.40000	7.38000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1816.00000	1838	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2132.00000	2101	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.49500	7.45700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27359.00000	27367	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27444.00000	27354	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.19600	7.16500		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6273.00000	6389	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7798.00000	7331	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.25600	7.21900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11892.00000	12140	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12470.00000	12030	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.34400	7.30100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16200.00000	16535	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15254.00000	14790	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.50900	7.47100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		12507.00000	13498	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		3320.00000	2740	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.54400	7.50700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18189.00000	19084	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		7514.00000	6885	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.59000	7.55400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22736.00000	23598	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10129.00000	9511	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.58700	7.53800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		21213.00000	24181	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		1058.00000	638	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.60100	7.55000		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		25327.00000	27974	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		4355.00000	3481	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.62100	7.56700		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		29058.00000	31698	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		6931.00000	5851	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.70500	6.63100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.77200	6.70400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91100	6.84300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.91500	6.87600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.99000	6.95000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04900	7.01200		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.26500	7.22800		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		5239.00000	4361	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4334.00000	4978	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		1185.00000	855	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		10619.00000	11812	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12451.00000	11156	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1317.00000	1544	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21568.00000	20100	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		313.00000	368	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31333.00000	29821	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		67.00000	77	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		41184.00000	39664	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		13.00000	15	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		96.00000	54	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		19982.00000	21462	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		50973.00000	49451	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2.00000	3	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		60667.00000	59145	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		70259.00000	68737	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	78228	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			7.25700	7.22000		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		9408.00000	8607	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8242.00000	8879	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4609.00000	4083	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13210.00000	14123	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15770.00000	14742	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		4935.00000	5346	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		23293.00000	22104	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2889.00000	3139	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31574.00000	30282	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1698.00000	1845	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		40255.00000	38902	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1003.00000	1089	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49106.00000	47715	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		574.00000	621	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58049.00000	56636	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		330.00000	356	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67014.00000	65590	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		201.00000	216	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.25900	7.22400		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11856.00000	11154	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		10904.00000	11483	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6887.00000	6367	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15130.00000	15891	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39717.00000	38594	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2868.00000	3026	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		47709.00000	46541	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2100.00000	2213	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3435.00000	3105	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20963.00000	21914	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17816.00000	16962	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7758.00000	8186	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24602.00000	23630	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5527.00000	5836	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31968.00000	30908	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3962.00000	4183	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1359.00000	1191	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		28263.00000	29376	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55842.00000	54642	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1558.00000	1639	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64041.00000	62818	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1166.00000	1225	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72269.00000	71030	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		885.00000	927	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.27800	7.24500		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14338.00000	13727	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14167.00000	14686	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9628.00000	9135	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18062.00000	18700	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3140.00000	2901	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29028.00000	29919	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5881.00000	5516	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23001.00000	23767	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19910.00000	19195	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11211.00000	11627	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		26080.00000	25281	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		8932.00000	9263	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		32678.00000	31810	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7158.00000	7421	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		39603.00000	38682	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5789.00000	5998	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46746.00000	45782	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4711.00000	4878	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		54050.00000	53052	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3871.00000	4004	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		61484.00000	60460	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3234.00000	3341	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68976.00000	67933	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2729.00000	2816	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.40000	7.39000		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		15119.00000	14372	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5921.00000	6013	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4643.00000	4205	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		16468.00000	16870	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		31407.00000	30551	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1603.00000	1587	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		50345.00000	49488	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		343.00000	326	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		69861.00000	69015	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		61.00000	55	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		108237.00000	107397	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		666.00000	550	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		33941.00000	34664	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		89218.00000	88377	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		10.00000	8	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		126890.00000	126051	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		145181.00000	144341	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			7.40200	7.39300		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		23007.00000	22447	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		14267.00000	14445	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		12106.00000	11691	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		23901.00000	24224	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		36887.00000	36230	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8010.00000	8091	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		52936.00000	52225	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4314.00000	4341	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		70264.00000	69530	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		2278.00000	2282	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5066.00000	4819	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		37806.00000	38297	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		88164.00000	87420	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1187.00000	1182	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		106220.00000	105475	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		619.00000	612	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		124193.00000	123449	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		324.00000	318	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		141959.00000	141217	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		172.00000	168	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.40800	7.40100		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		28004.00000	27586	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		20113.00000	20255	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		17124.00000	16790	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		29276.00000	29502	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		88284.00000	87726	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3953.00000	3954	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		4089.00000	3950	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		57506.00000	57926	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		9134.00000	8899	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		41719.00000	42044	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		41096.00000	40617	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		13543.00000	13624	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		55865.00000	55345	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9024.00000	9064	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		71738.00000	71193	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5973.00000	5988	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		105182.00000	104617	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2634.00000	2629	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		122192.00000	121624	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1769.00000	1761	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		139127.00000	138559	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1165.00000	1157	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		155946.00000	155379	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		772.00000	764	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		172479.00000	171913	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		413.00000	407	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.42500	7.42000		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		33438.00000	33132	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27225.00000	27309	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		22652.00000	22393	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		35978.00000	36109	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		14076.00000	13873	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		47313.00000	47500	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		45793.00000	45451	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20404.00000	20452	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		59465.00000	59098	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15256.00000	15278	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		74136.00000	73751	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11456.00000	11460	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		89449.00000	89053	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8637.00000	8631	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		105160.00000	104758	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6551.00000	6539	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		121084.00000	120679	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5005.00000	4990	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		137085.00000	136678	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3856.00000	3839	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		153062.00000	152656	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2997.00000	2980	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		168572.00000	168168	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1977.00000	1963	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.13100	7.09600		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.00	Call		8926.00000	7020	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		22111.00000	24964	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		27920.00000	24328	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		7163.00000	8331	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		1283.00000	842	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		49710.00000	54029	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		55232.00000	50781	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		1779.00000	2088	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		85326.00000	80625	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		369.00000	428	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		115389.00000	110638	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		68.00000	77	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		50.00000	25	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		85081.00000	89814	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		144597.00000	139838	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		6.00000	7	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		172817.00000	168057	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		200040.00000	195280	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		226304.00000	221544	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			7.12700	7.09100		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20484.00000	18255	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		32895.00000	35530	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		39731.00000	36534	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		18445.00000	20112	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		8170.00000	6969	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		55559.00000	59222	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		63702.00000	59803	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		9945.00000	10910	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		90325.00000	85990	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5272.00000	5800	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		118019.00000	113436	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2794.00000	3074	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		145441.00000	140698	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1120.00000	1241	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		172790.00000	167973	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		405.00000	451	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		199592.00000	194744	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		132.00000	148	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		225627.00000	220769	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		39.00000	44	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		250819.00000	245957	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		10.00000	12	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.12300	7.08800		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		29015.00000	26767	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		40931.00000	43378	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		48412.00000	45456	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		26878.00000	28618	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		14803.00000	13337	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		61429.00000	64659	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		71333.00000	67828	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		17556.00000	18747	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		96343.00000	92445	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		11480.00000	12278	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		122448.00000	118283	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7607.00000	8138	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		147913.00000	143531	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4155.00000	4469	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		173809.00000	169287	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2152.00000	2326	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		199638.00000	195033	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1056.00000	1147	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		225063.00000	220412	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		492.00000	536	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		5786.00000	5038	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		88439.00000	92388	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.12300	7.08900		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		36622.00000	34399	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		48580.00000	50885	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		56434.00000	53654	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		35193.00000	36941	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		21475.00000	19873	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		67873.00000	70799	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		10777.00000	9781	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		92909.00000	96440	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		78928.00000	75706	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		25676.00000	26981	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		103047.00000	99488	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18923.00000	19891	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		127991.00000	124182	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		14086.00000	14804	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		151646.00000	147612	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9005.00000	9499	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		175945.00000	171744	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5572.00000	5898	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		200481.00000	196161	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3338.00000	3545	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		224928.00000	220527	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1936.00000	2063	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.06100	7.00100		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1773.00000	1264	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1791.00000	2319	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4823.00000	3980	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		525.00000	720	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8715.00000	7729	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		126.00000	178	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12884.00000	11858	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		28.00000	39	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17107.00000	16071	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6.00000	8	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		13103.00000	14141	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		5.00000	2	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8723.00000	9757	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		269.00000	142	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4625.00000	5535	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21323.00000	20286	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		25521.00000	24484	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		29698.00000	28660	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		33851.00000	32814	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			7.00900	6.94400		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3564.00000	3034	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		2723.00000	3169	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1566.00000	1242	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4486.00000	5138	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6227.00000	5537	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1644.00000	1930	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9278.00000	8478	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		972.00000	1148	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12592.00000	11723	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		580.00000	687	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16062.00000	15152	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		363.00000	428	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19531.00000	18587	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		162.00000	194	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23087.00000	22125	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		66.00000	80	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26679.00000	25709	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		24.00000	30	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30280.00000	29306	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		8.00000	10	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.96400	6.89700		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4346.00000	3871	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3039.00000	3414	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2509.00000	2159	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4379.00000	4880	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6640.00000	6064	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2169.00000	2444	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		34.00000	21	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11519.00000	12356	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		262.00000	189	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		8527.00000	9305	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1071.00000	867	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6132.00000	6779	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9200.00000	8549	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1579.00000	1779	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11932.00000	11229	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1175.00000	1323	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14757.00000	14014	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		877.00000	985	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17515.00000	16734	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		525.00000	595	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20386.00000	19579	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		300.00000	344	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.94300	6.87500		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3116.00000	2802	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4407.00000	4793	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4798.00000	4408	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3510.00000	3821	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6667.00000	6215	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		2810.00000	3060	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		296.00000	233	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9379.00000	10017	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		875.00000	735	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7351.00000	7912	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1816.00000	1588	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		5694.00000	6167	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8736.00000	8237	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2320.00000	2522	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10916.00000	10381	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		1951.00000	2116	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13175.00000	12610	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1669.00000	1806	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15235.00000	14639	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1199.00000	1304	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17400.00000	16777	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		842.00000	920	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19647.00000	19003	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		578.00000	634	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.38100	7.36600		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		12610.00000	11785	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		3752.00000	3922	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26080.00000	25105	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		940.00000	962	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		41301.00000	40302	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		196.00000	192	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		56801.00000	55803	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		37.00000	34	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		72129.00000	71132	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		7.00000	6	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		87186.00000	86189	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		101960.00000	100964	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		116453.00000	115456	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			7.38500	7.37000		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		17739.00000	17060	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9337.00000	9631	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		29291.00000	28471	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4962.00000	5115	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		42579.00000	41679	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2624.00000	2697	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		56682.00000	55741	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1395.00000	1427	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		71083.00000	70122	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		751.00000	764	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		85379.00000	84409	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		284.00000	288	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99677.00000	98704	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		97.00000	97	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		113826.00000	112852	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		29.00000	29	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.38900	7.37600		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		21202.00000	20653	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		13373.00000	13648	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		12162.00000	11745	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20192.00000	20600	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		5887.00000	5618	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		30075.00000	30631	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2185.00000	2051	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		42836.00000	43526	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		32120.00000	31472	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8724.00000	8900	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		44459.00000	43744	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5783.00000	5891	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		57538.00000	56779	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3861.00000	3927	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		70944.00000	70158	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2543.00000	2581	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		84211.00000	83406	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1354.00000	1373	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		97729.00000	96913	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		680.00000	689	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		111304.00000	110483	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		322.00000	325	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.40100	7.39100		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		23826.00000	23416	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17111.00000	17320	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14947.00000	14621	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23712.00000	24004	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		8292.00000	8060	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		32820.00000	33206	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3785.00000	3646	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		44365.00000	44844	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		34412.00000	33938	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12497.00000	12641	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		46557.00000	46038	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9714.00000	9813	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		58403.00000	57850	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6899.00000	6965	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		71167.00000	70592	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5265.00000	5308	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		83372.00000	82780	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3328.00000	3353	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		95964.00000	95360	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2029.00000	2043	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		108771.00000	108160	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1192.00000	1199	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.39900	7.38900		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15839.00000	15110	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7094.00000	7156	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6347.00000	5850	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		17434.00000	17729	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		30202.00000	29384	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2106.00000	2081	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		47413.00000	46601	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		436.00000	415	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		65465.00000	64667	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		61.00000	55	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		1811.00000	1583	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		33224.00000	33787	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		118073.00000	117281	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		83393.00000	82601	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		6.00000	5	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		100940.00000	100148	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.40000	7.39100		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		23526.00000	22983	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15066.00000	15226	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14136.00000	13708	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		25212.00000	25486	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7641.00000	7340	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		38731.00000	39131	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		35710.00000	35083	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		8181.00000	8256	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		50146.00000	49470	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4002.00000	4028	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		66071.00000	65372	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1752.00000	1756	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		82746.00000	82042	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		683.00000	680	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		99626.00000	98921	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		236.00000	233	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		116381.00000	115678	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		72.00000	71	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.40600	7.39800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		28148.00000	27699	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20356.00000	20520	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		18975.00000	18603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		30416.00000	30658	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		12004.00000	11716	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43140.00000	43467	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3873.00000	3737	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		75839.00000	76317	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7081.00000	6875	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58389.00000	58797	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		39446.00000	38933	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12871.00000	12972	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		52577.00000	52018	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7659.00000	7713	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		67109.00000	66521	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4274.00000	4299	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		82567.00000	81962	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2231.00000	2240	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		98518.00000	97906	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1087.00000	1089	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.41800	7.41200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		32057.00000	31719	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25447.00000	25561	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		23140.00000	22849	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35451.00000	35613	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6602.00000	6465	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		78406.00000	78722	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10540.00000	10354	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62047.00000	62313	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		15991.00000	15753	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47671.00000	47885	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		42683.00000	42305	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17586.00000	17661	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		54836.00000	54427	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11675.00000	11719	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		68243.00000	67813	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7433.00000	7455	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		82588.00000	82145	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4530.00000	4540	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		97554.00000	97104	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2641.00000	2643	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		112857.00000	112404	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1471.00000	1470	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.37500	7.36500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		52029.00000	51167	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		414.00000	392	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.37700	7.36800		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		54839.00000	54116	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4101.00000	4125	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.38000	7.37200		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22387.00000	21973	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		32439.00000	32679	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		32386.00000	31895	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		21977.00000	22140	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14608.00000	14280	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		45659.00000	45986	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5112.00000	4946	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		79849.00000	80337	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		8945.00000	8703	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		61553.00000	61965	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		44491.00000	43936	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14145.00000	14245	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		58394.00000	57794	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8621.00000	8676	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		73669.00000	73040	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4963.00000	4988	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		89851.00000	89206	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2693.00000	2702	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		106519.00000	105866	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1376.00000	1377	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		123336.00000	122680	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		661.00000	660	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.38900	7.38300		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		35764.00000	35396	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26381.00000	26497	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		26037.00000	25719	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36840.00000	37005	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		18167.00000	17903	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		49678.00000	49898	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7669.00000	7514	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		82231.00000	82559	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		12102.00000	11894	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		64861.00000	65137	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		47258.00000	46849	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18200.00000	18274	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		60311.00000	59871	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12071.00000	12115	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		74626.00000	74164	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7684.00000	7706	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		89864.00000	89389	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4688.00000	4697	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		105695.00000	105213	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2739.00000	2741	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		121825.00000	121340	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1531.00000	1530	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.34600	7.33500		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		54808.00000	53855	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		354.00000	337	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.34800	7.33800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		57476.00000	56668	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3839.00000	3871	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.34900	7.34000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		12543.00000	12152	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20067.00000	20424	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		23321.00000	22780	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10131.00000	10338	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5698.00000	5462	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		34527.00000	35040	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2130.00000	2015	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		52874.00000	53508	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		54486.00000	53774	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1566.00000	1602	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		37685.00000	37034	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4352.00000	4450	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		72437.00000	71699	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		466.00000	477	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		90613.00000	89867	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		114.00000	116	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		108546.00000	107798	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		23.00000	23	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		126062.00000	125313	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	9.00	Put		4.00000	4	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.35600	7.34800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27962.00000	27551	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36057.00000	36303	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		38098.00000	37621	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25714.00000	25894	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		19683.00000	19344	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		48832.00000	49150	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13238.00000	12972	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		64035.00000	64425	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		49977.00000	49444	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17672.00000	17797	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		63368.00000	62791	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11682.00000	11762	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		77958.00000	77350	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7417.00000	7465	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		93406.00000	92776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4517.00000	4543	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		109381.00000	108737	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2636.00000	2649	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		125595.00000	124944	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1473.00000	1479	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8476.00000	8277	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		81532.00000	81990	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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