



Daily MTM Report

Daily summary for 24/03/2006

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			7.25000	7.24500			0.00	0.00
R157 On 15/09/2015 Bond			7.43000	7.40500			0.00	0.00
R186 On 21/12/2026 Bond			7.16000	7.15000			0.00	0.00
R194 On 28/02/2008 Bond			7.06000	7.05000			0.00	0.00
R201 On 21/12/2014 Bond			7.41000	7.38500			0.00	0.00
R203 On 15/09/2017 Bond			7.43000	7.40500			0.00	0.00
R204 On 21/12/2018 Bond			7.40500	7.38000			0.00	0.00
R207 On 15/01/2020 Bond			7.37700	7.35300			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			241.59000	241.78600		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		117864.00000	115904	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		4.00000	4	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.93200	246.13800		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		161469.00000	159415	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		89.00000	95	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.33200	250.54600		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		205553.00000	203419	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		93.00000	99	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.72300	254.93800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		249436.00000	247290	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		56.00000	60	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.25400	7.24900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.44800	7.42100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.12500	7.11700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.07800	7.06900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.40300	7.37900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.42600	7.40100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.39500	7.37100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.36900	7.34700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.13800	7.14100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		618.00000	609	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		273.00000	271	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.96000	6.94700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		768.00000	780	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		897.00000	878	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.02000	7.02400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1164.00000	1157	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		1105.00000	1108	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.04700	7.04700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		867.00000	865	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1977.00000	1975	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.17500	7.16300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1179.00000	1190	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2005.00000	1986	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.29600	7.29400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1482.00000	1483	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1987.00000	1982	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.39100	7.37000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1799.00000	1823	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2141.00000	2110	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.47900	7.46300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27309.00000	27307	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27374.00000	27336	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.18100	7.17400		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6123.00000	6103	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7460.00000	7311	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.23800	7.23100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11866.00000	11884	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12221.00000	12109	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.32300	7.31800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16255.00000	16267	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14993.00000	14912	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.50500	7.50100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13192.00000	13246	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		2763.00000	2653	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.53900	7.53400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18776.00000	18868	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6987.00000	6873	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.58500	7.58100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23332.00000	23404	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9614.00000	9521	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.61700	7.59500		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		24668.00000	26060	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		564.00000	433	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.63300	7.60900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		28386.00000	29689	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3332.00000	2976	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.65400	7.63100		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		32190.00000	33358	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5645.00000	5229	0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.55200	6.70400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.61200	6.77100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.75400	6.90800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.83200	6.91200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.90600	6.98700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96700	7.04500		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.25400	7.24900		2.76	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		4630.00000	4472	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4589.00000	4637	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		930.00000	866	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11229.00000	11370	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11636.00000	11430	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1366.00000	1366	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20700.00000	20489	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		310.00000	304	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30464.00000	30255	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		62.00000	59	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40318.00000	40112	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11.00000	11	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		60.00000	52	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		20811.00000	21008	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		50108.00000	49902	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2.00000	2	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		59802.00000	59597	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		69395.00000	69189	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		78886.00000	78680	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			7.24700	7.24100		2.88	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		8888.00000	8737	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8538.00000	8620	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4255.00000	4152	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13672.00000	13803	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15124.00000	14936	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5106.00000	5151	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22565.00000	22354	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2978.00000	3000	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30800.00000	30576	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1741.00000	1750	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		39457.00000	39226	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1022.00000	1025	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48295.00000	48062	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		580.00000	580	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57233.00000	56999	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		330.00000	330	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		66195.00000	65961	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		199.00000	198	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.25100	7.24300		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11424.00000	11250	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11168.00000	11287	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6560.00000	6430	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15498.00000	15661	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39070.00000	38803	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2916.00000	2942	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		47042.00000	46766	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2129.00000	2146	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3222.00000	3138	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21445.00000	21654	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17301.00000	17093	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7939.00000	8023	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24026.00000	23791	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5647.00000	5705	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31349.00000	31095	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4039.00000	4078	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1247.00000	1204	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		28846.00000	29096	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55163.00000	54881	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1575.00000	1586	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63354.00000	63068	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1175.00000	1182	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71577.00000	71288	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		888.00000	893	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.27000	7.26200		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13977.00000	13818	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14388.00000	14503	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9332.00000	9202	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18349.00000	18494	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2991.00000	2927	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29460.00000	29671	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5657.00000	5561	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23361.00000	23538	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19494.00000	19309	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11378.00000	11467	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25621.00000	25415	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		9056.00000	9124	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		32185.00000	31964	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7249.00000	7301	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		39086.00000	38852	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5854.00000	5893	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46209.00000	45965	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4757.00000	4787	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53499.00000	53248	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3903.00000	3925	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		60922.00000	60666	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3255.00000	3272	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68407.00000	68146	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2743.00000	2756	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.43600	7.41000		4.94	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		13734.00000	12296	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6215.00000	6954	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		3874.00000	3215	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		17377.00000	18897	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		29756.00000	27809	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1631.00000	1862	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48653.00000	46525	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		330.00000	380	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68175.00000	66005	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		54.00000	62	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		106558.00000	104380	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		474.00000	347	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		35427.00000	37478	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		87538.00000	85361	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		8.00000	9	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		125212.00000	123034	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		143502.00000	141324	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			7.44000	7.41300		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		21864.00000	20562	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		14763.00000	15670	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		11280.00000	10395	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		24715.00000	26039	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		35516.00000	33873	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8278.00000	8845	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		51425.00000	49545	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4442.00000	4771	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		68680.00000	66652	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		2333.00000	2514	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4588.00000	4112	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		38967.00000	40700	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		86544.00000	84431	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1207.00000	1303	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		104586.00000	102427	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		624.00000	674	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		122553.00000	120370	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		323.00000	349	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		140318.00000	138122	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		170.00000	184	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.44900	7.42100		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		26958.00000	25692	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		20666.00000	21634	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		16310.00000	15359	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		30061.00000	31345	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		86772.00000	84765	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4040.00000	4268	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3768.00000	3426	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		58783.00000	60676	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8577.00000	7953	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		42761.00000	44371	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		39867.00000	38333	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		13913.00000	14613	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		54503.00000	52759	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9261.00000	9752	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		70285.00000	68387	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6119.00000	6455	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		103634.00000	101552	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2685.00000	2838	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		120621.00000	118489	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1797.00000	1900	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		137543.00000	135376	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1179.00000	1247	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		154354.00000	152164	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		779.00000	823	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		170882.00000	168673	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		415.00000	440	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.46800	7.43800		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		32540.00000	31257	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27728.00000	28776	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		21912.00000	20883	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36640.00000	37942	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		13512.00000	12753	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		48151.00000	49723	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		44763.00000	43259	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20776.00000	21602	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		58333.00000	56643	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15525.00000	16167	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		72925.00000	71088	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11646.00000	12139	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		88180.00000	86227	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8770.00000	9148	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		103850.00000	101807	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6643.00000	6931	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		119745.00000	117634	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5067.00000	5288	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		135724.00000	133563	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3897.00000	4066	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		151688.00000	149487	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3023.00000	3154	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		167186.00000	164945	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1992.00000	2082	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.16100	7.15100		7.37	0.00	35.00
R186 On 04/05/2006 Bond Future	7.25	Call		22385.00000	21355	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		9097.00000	9418	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		6071.00000	5559	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		26724.00000	27563	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		654.00000	555	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		56549.00000	57802	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		48286.00000	47001	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		2301.00000	2367	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		77959.00000	76614	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		470.00000	476	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		107936.00000	106583	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		84.00000	83	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		16.00000	12	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		92514.00000	93862	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		137130.00000	135779	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		7.00000	7	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		165349.00000	163997	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		192572.00000	191221	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		218836.00000	217485	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	9.43	0.00	0.00
R186 On 03/08/2006 Bond Future			7.15800	7.14800		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		34750.00000	33864	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		21152.00000	21608	8.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.00	Call		17044.00000	16437	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		37144.00000	37879	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		6340.00000	6024	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		61419.00000	62445	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		57591.00000	56504	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		11523.00000	11778	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		83505.00000	82295	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6141.00000	6273	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		110795.00000	109518	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3258.00000	3323	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		137954.00000	136638	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1322.00000	1348	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		165179.00000	163846	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		483.00000	492	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		191930.00000	190591	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		159.00000	162	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		217947.00000	216605	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		47.00000	48	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		243133.00000	241791	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		13.00000	13	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.15600	7.14500		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		43672.00000	42756	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		29773.00000	30323	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		25431.00000	24743	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		44982.00000	45760	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		12485.00000	12045	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		66746.00000	67773	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		65689.00000	64594	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		19547.00000	19919	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		90047.00000	88825	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		12820.00000	13064	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		115708.00000	114400	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8502.00000	8661	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		140810.00000	139436	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4687.00000	4780	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		166470.00000	165054	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2448.00000	2499	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		192158.00000	190717	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1212.00000	1237	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		217504.00000	216050	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		568.00000	581	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		4617.00000	4400	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		94906.00000	96155	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.15800	7.14600		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		51845.00000	50883	8.87	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.25	Put		38182.00000	38806	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		32969.00000	32208	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		52505.00000	53330	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		18859.00000	18318	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		72834.00000	73881	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		9162.00000	8832	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		98871.00000	100129	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		73591.00000	72468	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		27916.00000	28380	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		97139.00000	95893	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		20592.00000	20933	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		121657.00000	120320	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15328.00000	15579	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		144925.00000	143510	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9862.00000	10033	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		168936.00000	167462	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6141.00000	6253	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		193267.00000	191751	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3701.00000	3772	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		217574.00000	216030	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2159.00000	2202	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.05600	7.04500		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1360.00000	1260	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2138.00000	2228	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4173.00000	4010	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		637.00000	664	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7978.00000	7792	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		150.00000	155	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12127.00000	11937	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		31.00000	32	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16346.00000	16156	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6.00000	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		13864.00000	14054	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		2.00000	1	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9480.00000	9670	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		159.00000	136	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5275.00000	5442	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20562.00000	20372	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24760.00000	24570	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		28937.00000	28746	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		33090.00000	32900	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			7.00600	6.99200		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3150.00000	3033	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3030.00000	3123	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1308.00000	1238	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4949.00000	5088	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5696.00000	5544	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1834.00000	1892	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8670.00000	8494	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1084.00000	1118	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11937.00000	11746	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		646.00000	665	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15380.00000	15181	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		401.00000	412	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18828.00000	18623	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		179.00000	185	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22373.00000	22165	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		73.00000	75	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25961.00000	25752	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		27.00000	28	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29560.00000	29350	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		9.00000	9	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			6.96600	6.94700		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3976.00000	3841	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3304.00000	3410	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		2234.00000	2136	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		4739.00000	4882	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6195.00000	6031	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2359.00000	2436	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		24.00000	20	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12143.00000	12381	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		203.00000	184	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9103.00000	9325	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		909.00000	853	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6604.00000	6789	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		8701.00000	8515	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1715.00000	1770	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11395.00000	11194	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1273.00000	1313	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14192.00000	13980	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		947.00000	976	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16924.00000	16701	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		570.00000	588	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19778.00000	19548	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		327.00000	338	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			6.94900	6.92700		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4488.00000	4362	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3736.00000	3837	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2866.00000	2765	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4692.00000	4818	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6310.00000	6164	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		2989.00000	3070	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		244.00000	225	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9864.00000	10071	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		762.00000	718	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		7774.00000	7957	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1633.00000	1560	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6047.00000	6201	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8343.00000	8181	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2463.00000	2528	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10496.00000	10321	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2066.00000	2119	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12733.00000	12549	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1763.00000	1806	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14770.00000	14576	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1270.00000	1303	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16916.00000	16713	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		894.00000	918	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19148.00000	18939	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		615.00000	632	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.41700	7.39100		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		11266.00000	10079	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4067.00000	4603	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		24470.00000	22899	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		990.00000	1142	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39641.00000	37949	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		195.00000	226	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55139.00000	53421	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		34.00000	39	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		70468.00000	68746	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6.00000	6	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		85526.00000	83803	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		100300.00000	98578	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		114793.00000	113070	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			7.42200	7.39600		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		16590.00000	15569	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9875.00000	10538	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		27892.00000	26599	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5250.00000	5641	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		41035.00000	39568	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2767.00000	2984	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		55062.00000	53495	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1462.00000	1578	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69425.00000	67804	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		781.00000	843	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83701.00000	82043	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		294.00000	320	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		97993.00000	96318	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		99.00000	108	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112139.00000	110458	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		30.00000	33	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.43000	7.40100		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		20183.00000	19123	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		13938.00000	14712	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		11396.00000	10626	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		21011.00000	22075	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		5399.00000	4930	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		31172.00000	32537	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1945.00000	1725	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44180.00000	45795	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		30907.00000	29612	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9095.00000	9635	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		43112.00000	41647	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6020.00000	6388	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		56103.00000	54518	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4011.00000	4260	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		69452.00000	67783	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2635.00000	2801	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		82675.00000	80938	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1403.00000	1499	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		96169.00000	94387	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		704.00000	756	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		109731.00000	107923	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		333.00000	359	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.44400	7.41500		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		22906.00000	21902	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17674.00000	18459	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14223.00000	13451	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24470.00000	25487	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7784.00000	7259	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		33795.00000	35058	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3486.00000	3189	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		45550.00000	47041	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33336.00000	32141	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12904.00000	13498	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		45370.00000	44034	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10010.00000	10462	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		57128.00000	55673	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7107.00000	7441	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		69833.00000	68297	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5413.00000	5666	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		81986.00000	80369	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3424.00000	3596	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		94540.00000	92864	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2088.00000	2201	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		107323.00000	105605	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1227.00000	1298	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.43400	7.40900		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		14502.00000	13199	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7340.00000	8011	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5478.00000	4760	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		18147.00000	19403	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		28639.00000	26904	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2126.00000	2366	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		45814.00000	43893	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		419.00000	473	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		63876.00000	61909	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		54.00000	62	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		1429.00000	1166	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		34424.00000	36136	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		116490.00000	114516	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		81810.00000	79836	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5.00000	5	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		99358.00000	97383	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			7.43800	7.41100		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		22425.00000	21183	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15524.00000	16382	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		13290.00000	12393	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		25925.00000	27128	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7062.00000	6487	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		39710.00000	41235	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34405.00000	32851	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		8435.00000	8981	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		48707.00000	46914	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4122.00000	4429	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		64558.00000	62610	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1799.00000	1950	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		81202.00000	79167	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		697.00000	762	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		98070.00000	95995	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		239.00000	264	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		114822.00000	112731	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		72.00000	80	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.44500	7.41700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27177.00000	25954	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20842.00000	21761	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		18189.00000	17238	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		31087.00000	32279	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		11409.00000	10720	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		44003.00000	45457	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3603.00000	3319	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		77026.00000	78885	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6664.00000	6202	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		59429.00000	61110	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		38314.00000	36835	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13197.00000	13860	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51320.00000	49623	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7859.00000	8304	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65765.00000	63899	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4386.00000	4664	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		81167.00000	79184	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2288.00000	2448	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		97087.00000	95030	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1114.00000	1199	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.45900	7.43100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31141.00000	29967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25962.00000	26894	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22374.00000	21421	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36117.00000	37270	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6269.00000	5893	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		79505.00000	81234	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10076.00000	9534	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		63014.00000	64578	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		15379.00000	14642	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		48491.00000	49859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41631.00000	40245	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17965.00000	18685	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		53669.00000	52094	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11940.00000	12471	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		66986.00000	65253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7607.00000	7980	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		81265.00000	79408	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4639.00000	4888	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		96186.00000	94238	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2705.00000	2862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		111460.00000	109450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1506.00000	1601	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.41000	7.38500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		50331.00000	48286	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		395.00000	445	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.41400	7.38800		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		53300.00000	51448	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4220.00000	4518	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.41900	7.39200		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31279.00000	29991	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		22505.00000	23420	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		21476.00000	20455	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		33163.00000	34344	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		13902.00000	13142	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46590.00000	48032	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4770.00000	4431	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		81142.00000	83006	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		8435.00000	7908	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		62679.00000	64354	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		43214.00000	41678	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14504.00000	15170	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		56985.00000	55237	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8847.00000	9302	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		72165.00000	70252	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5095.00000	5385	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		88286.00000	86256	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2763.00000	2936	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		104917.00000	102811	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1410.00000	1506	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		121715.00000	119562	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		676.00000	726	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.43000	7.40200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		34763.00000	33478	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26912.00000	27878	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25194.00000	24143	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37528.00000	38728	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		17488.00000	16667	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		50530.00000	51961	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7291.00000	6863	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		83384.00000	85207	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		11581.00000	10972	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65872.00000	67514	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		46116.00000	44609	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18589.00000	19333	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		59051.00000	57347	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12342.00000	12889	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		73273.00000	71405	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7862.00000	8246	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		88444.00000	86448	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4799.00000	5055	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		104228.00000	102139	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2804.00000	2966	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		120330.00000	118176	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1567.00000	1665	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.38100	7.35700		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		52926.00000	50932	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		341.00000	381	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.38500	7.36000		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		55761.00000	53936	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3972.00000	4241	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.38800	7.36200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		11663.00000	10758	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		21015.00000	22265	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		22071.00000	20722	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10709.00000	11514	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5183.00000	4681	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		35840.00000	37492	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1886.00000	1663	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		54459.00000	56389	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		52775.00000	50809	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1683.00000	1871	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		36146.00000	34423	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4642.00000	5073	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		70647.00000	68559	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		504.00000	571	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		88795.00000	86660	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		124.00000	143	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		106720.00000	104571	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		25.00000	29	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		124234.00000	122081	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	5	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.39600	7.36900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27001.00000	25932	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36819.00000	37961	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		36962.00000	35666	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26301.00000	27215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		18904.00000	18063	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49777.00000	51145	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		12638.00000	12007	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		65158.00000	66737	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		48685.00000	47175	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18103.00000	18803	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		61945.00000	60248	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11983.00000	12495	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		76434.00000	74582	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7616.00000	7973	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		91808.00000	89836	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4641.00000	4879	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		107731.00000	105672	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2710.00000	2860	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		123913.00000	121794	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1515.00000	1605	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8037.00000	7589	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		82816.00000	84578	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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