



Daily MTM Report

Daily summary for 07/02/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			6.83700	6.83400			0.00	0.00
R153 On 31/08/2010 Bond			7.25500	7.27000			0.00	0.00
R157 On 15/09/2015 Bond			7.36500	7.38000			0.00	0.00
R186 On 21/12/2026 Bond			7.01500	7.04000			0.00	0.00
R194 On 28/02/2008 Bond			7.15000	7.16500			0.00	0.00
R201 On 21/12/2014 Bond			7.34500	7.35500			0.00	0.00
R203 On 15/09/2017 Bond			7.34500	7.36000			0.00	0.00
R204 On 21/12/2018 Bond			7.33000	7.34500			0.00	0.00
R207 On 15/01/2020 Bond			7.30300	7.32000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 04/05/2006 jGovi			242.35600	242.15000		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		121652.00000	123689	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		152.00000	129	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.73200	246.53400		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		165598.00000	167554	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		258.00000	234	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.18400	251.00100		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		210190.00000	212007	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		180.00000	167	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.65700	255.48700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		254963.00000	256657	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		93.00000	87	3.89	0.00	0.00
J152 On 28/02/2006 jSwap			9499.41624	(9499.41624)		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.24300	7.25600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.36100	7.37600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.96700	6.99300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.15600	7.16900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.34200	7.35200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.32800	7.34200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.32400	7.33900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.29700	7.31300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000	7.05000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.04000	7.03300		0.31	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 04/05/2006 jFra	7.00	Call		651.00000	656	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		570.00000	558	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.02700	7.02500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		992.00000	992	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		931.00000	926	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.12600	7.13000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1409.00000	1401	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1090.00000	1092	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.24600	7.24000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1147.00000	1151	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1783.00000	1773	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.34700	7.34100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1454.00000	1459	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1843.00000	1833	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.42600	7.42200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1705.00000	1708	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1896.00000	1889	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.49100	7.47000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1999.00000	2025	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2078.00000	2049	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.26700	7.26700		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		9926.00000	9864	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9549.00000	9499	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.33000	7.33900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14759.00000	14635	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13107.00000	13150	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.39600	7.41300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18651.00000	18456	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15628.00000	15748	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.45700	7.46700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14860.00000	14544	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		5847.00000	5945	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.49200	7.50300		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19731.00000	19418	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9236.00000	9376	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.52700	7.54000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23698.00000	23346	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		11683.00000	11866	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.48700	7.49100		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		20357.00000	20105	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		3472.00000	3497	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 03/08/2006 jNote			7.50300	7.50900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		24717.00000	24396	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		6592.00000	6686	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.51900	7.52700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		28366.00000	27969	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		9006.00000	9162	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.70200	6.70200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.81000	6.80800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.93600	6.93600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90800	6.91000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96600	6.96800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01800	7.01900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96200	6.96200		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.26200	7.27800		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		7846.00000	8118	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		8997.00000	8612	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14232.00000	14622	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		5154.00000	4887	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22051.00000	22536	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		2853.00000	2680	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30762.00000	31312	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1552.00000	1445	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39955.00000	40548	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		841.00000	776	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1133.00000	1194	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23076.00000	22479	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3500.00000	3652	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		14991.00000	14485	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49254.00000	49881	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		340.00000	309	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		58733.00000	59377	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		123.00000	110	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		68242.00000	68895	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		40.00000	35	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		77705.00000	78361	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		11.00000	10	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.25300	7.26900		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		12052.00000	12328	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12791.00000	12445	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18182.00000	18529	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9253.00000	8977	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7250.00000	7448	3.35	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	7.00	Put		17756.00000	17332	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25202.00000	25608	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		6702.00000	6487	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32856.00000	33310	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4885.00000	4717	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40940.00000	41431	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3593.00000	3463	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48862.00000	49393	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		2235.00000	2144	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57147.00000	57708	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1333.00000	1273	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65670.00000	66253	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		762.00000	724	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.25200	7.26700		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		15386.00000	15633	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		16008.00000	15706	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		42204.00000	42599	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6929.00000	6774	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49058.00000	49484	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5023.00000	4900	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6595.00000	6738	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		25697.00000	25291	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		10524.00000	10719	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20340.00000	19987	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		21254.00000	21548	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12770.00000	12515	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		27752.00000	28086	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10251.00000	10036	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		34726.00000	35093	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8294.00000	8113	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3677.00000	3771	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		32154.00000	31700	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56271.00000	56725	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3562.00000	3467	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63770.00000	64247	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2469.00000	2397	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71482.00000	71978	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1672.00000	1619	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.26200	7.27600		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		18041.00000	18256	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		18931.00000	18667	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5779.00000	5883	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		32728.00000	32353	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9107.00000	9249	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		27290.00000	26952	3.38	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	7.00	Call		13224.00000	13403	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		22721.00000	22421	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		23931.00000	24178	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		16295.00000	16062	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		30272.00000	30545	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14186.00000	13980	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		36945.00000	37241	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12488.00000	12304	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		43861.00000	44176	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		11109.00000	10944	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		49794.00000	50133	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		8822.00000	8681	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		56036.00000	56397	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6918.00000	6800	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62545.00000	62926	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5357.00000	5259	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		69279.00000	69678	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4094.00000	4014	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.37400	7.39000		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		21789.00000	22500	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		12591.00000	11957	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10772.00000	11215	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		22597.00000	21695	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		36092.00000	37043	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		6288.00000	5894	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		52884.00000	54011	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		2883.00000	2665	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		71210.00000	72434	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		1411.00000	1290	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		108583.00000	109892	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		348.00000	312	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4007.00000	4214	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		37282.00000	36144	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		89903.00000	91182	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		694.00000	629	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		127006.00000	128337	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		115.00000	102	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		145215.00000	146555	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		34.00000	29	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.37400	7.39000		6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		29848.00000	30527	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		20862.00000	20227	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		43702.00000	44528	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		14580.00000	14092	6.65	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Call		18564.00000	19071	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		30114.00000	29307	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		59096.00000	60041	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		10228.00000	9859	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		75471.00000	76507	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		7239.00000	6961	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10071.00000	10403	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		42565.00000	41584	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		92388.00000	93493	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		5166.00000	4957	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		108909.00000	110083	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		3061.00000	2922	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		125852.00000	127077	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1737.00000	1649	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		142976.00000	144236	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		943.00000	890	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.37800	7.39300		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		36676.00000	37285	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28145.00000	27552	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		95729.00000	96659	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		10758.00000	10486	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		9107.00000	9351	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		61883.00000	60925	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		16121.00000	16485	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		48066.00000	47228	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		25397.00000	25886	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		36909.00000	36197	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		50043.00000	50757	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		21850.00000	21362	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		64537.00000	65338	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		17056.00000	16655	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		79877.00000	80749	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		13472.00000	13142	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		110664.00000	111658	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7476.00000	7268	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		126132.00000	127180	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5070.00000	4916	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		141956.00000	143047	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3354.00000	3243	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		157978.00000	159102	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2163.00000	2086	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		174067.00000	175216	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1361.00000	1308	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.38800	7.40300		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		41854.00000	42442	6.69	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	7.50	Put		34316.00000	33733	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		20347.00000	20733	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		52260.00000	51475	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		30257.00000	30749	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		42259.00000	41580	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		55768.00000	56437	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		29054.00000	28553	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		70574.00000	71309	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		25040.00000	24604	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		85866.00000	86654	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		21860.00000	21478	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		101526.00000	102359	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		19390.00000	19052	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		114912.00000	115802	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		14979.00000	14698	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		128819.00000	129760	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		11416.00000	11186	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		143136.00000	144121	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		8582.00000	8397	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		157754.00000	158777	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6364.00000	6216	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		172573.00000	173629	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4653.00000	4538	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			7.01300	7.03800		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		23968.00000	25498	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		29210.00000	27294	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		45123.00000	47296	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		16423.00000	15152	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		70504.00000	73150	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9109.00000	8309	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		97973.00000	100928	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5074.00000	4583	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		126155.00000	129298	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2892.00000	2590	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2839.00000	3150	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		79927.00000	76792	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		10021.00000	10856	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		50506.00000	47895	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		153747.00000	157045	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1212.00000	1066	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		181223.00000	184604	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		464.00000	400	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		208145.00000	211565	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		162.00000	137	13.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 04/05/2006 Bond Future	9.00	Call		234299.00000	237735	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		52.00000	43	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.00500	7.03100		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		36198.00000	37884	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		40445.00000	38570	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		57715.00000	59857	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		28265.00000	26846	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		82013.00000	84508	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		20092.00000	19027	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		107783.00000	110540	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		14566.00000	13762	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		134224.00000	137171	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10834.00000	10220	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		20043.00000	21204	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		59268.00000	56868	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		159071.00000	162216	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6586.00000	6170	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		184404.00000	187695	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		3855.00000	3586	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		209797.00000	213191	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2173.00000	2006	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		234933.00000	238394	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1180.00000	1081	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		259591.00000	263095	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		618.00000	561	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.99800	7.02300		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		47890.00000	49542	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		51019.00000	49270	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		69774.00000	71764	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		39453.00000	38041	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		93630.00000	95888	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		31066.00000	29923	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		118593.00000	121061	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		24943.00000	24010	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		144050.00000	146681	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		20423.00000	19651	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		166859.00000	169671	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		14314.00000	13725	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		190271.00000	193233	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		9827.00000	9387	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		213977.00000	217059	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		6609.00000	6289	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		237713.00000	240887	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		4355.00000	4128	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		17039.00000	17896	8.99	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	6.50	Put		90906.00000	88361	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		30538.00000	31800	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		68378.00000	66238	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			6.99200	7.01800		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		54840.00000	56583	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		57271.00000	55501	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		77458.00000	79504	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		46690.00000	45223	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		21798.00000	22797	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		94403.00000	91888	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		36616.00000	38000	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		73486.00000	71357	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		101590.00000	103877	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		38810.00000	37584	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		126602.00000	129078	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		32950.00000	31913	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		151890.00000	154516	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		28458.00000	27569	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		173406.00000	176204	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		21238.00000	20523	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		195521.00000	198469	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		15621.00000	15055	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		217995.00000	221069	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		11324.00000	10885	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		240612.00000	243791	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		8093.00000	7758	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.14900	7.16700		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4063.00000	4224	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2634.00000	2484	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1867.00000	1963	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4752.00000	4537	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7113.00000	7328	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1392.00000	1297	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10701.00000	10956	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		712.00000	657	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14594.00000	14872	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		360.00000	328	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		11.00000	12	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		15982.00000	15673	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		124.00000	134	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		11708.00000	11409	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		623.00000	665	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7846.00000	7577	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18642.00000	18934	2.08	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	8.25	Put		187.00000	169	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22720.00000	23023	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		66.00000	59	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26851.00000	27159	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		21.00000	18	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30989.00000	31299	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		6.00000	5	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.11000	7.12700		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5839.00000	5970	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4000.00000	3876	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3711.00000	3811	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5614.00000	5459	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8464.00000	8621	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2902.00000	2805	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11364.00000	11543	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2096.00000	2021	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14501.00000	14697	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1546.00000	1487	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2053.00000	2120	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7717.00000	7529	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17763.00000	17973	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1138.00000	1093	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20978.00000	21201	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		701.00000	670	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24325.00000	24559	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		414.00000	394	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27762.00000	28003	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		234.00000	221	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			7.07800	7.09200		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5073.00000	5146	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6239.00000	6135	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7076.00000	7164	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		5079.00000	4989	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		523.00000	538	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14480.00000	14318	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1147.00000	1173	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11885.00000	11735	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2111.00000	2153	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		9645.00000	9509	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3428.00000	3485	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7770.00000	7651	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9312.00000	9413	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4164.00000	4088	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11728.00000	11839	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3444.00000	3378	1.89	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	8.00	Call		14252.00000	14373	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2846.00000	2789	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16624.00000	16755	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2107.00000	2061	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19141.00000	19282	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1528.00000	1492	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			7.06200	7.07300		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5800.00000	5846	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6551.00000	6484	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1119.00000	1135	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12242.00000	12144	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1952.00000	1975	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10467.00000	10377	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3002.00000	3033	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8919.00000	8837	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4320.00000	4359	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7650.00000	7576	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7534.00000	7587	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5716.00000	5656	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9407.00000	9465	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		5030.00000	4976	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11389.00000	11453	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4463.00000	4414	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13496.00000	13564	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		4030.00000	3985	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15276.00000	15350	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3279.00000	3240	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17158.00000	17237	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2640.00000	2606	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19132.00000	19216	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2102.00000	2073	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.35400	7.36500		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18806.00000	19176	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		9881.00000	9519	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		30815.00000	31301	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		5609.00000	5364	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		44348.00000	44919	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		3176.00000	3016	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		58650.00000	59278	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		1819.00000	1716	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		73252.00000	73917	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		1063.00000	996	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		87696.00000	88395	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		445.00000	412	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.00	Call		102196.00000	102913	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		170.00000	155	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		116578.00000	117303	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		59.00000	53	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.35600	7.36600		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24381.00000	24704	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		15718.00000	15391	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		35864.00000	36257	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		11275.00000	11018	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		48439.00000	48888	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		8223.00000	8022	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		61664.00000	62155	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		6116.00000	5958	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		75235.00000	75759	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		4643.00000	4517	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		88198.00000	88760	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2844.00000	2756	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		101514.00000	102107	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1674.00000	1616	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		115003.00000	115616	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		946.00000	910	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.35800	7.36700		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		20659.00000	20879	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		28118.00000	27767	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		29901.00000	30178	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		21501.00000	21206	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		7221.00000	7327	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		47301.00000	46835	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		13013.00000	13175	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		36630.00000	36221	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		41089.00000	41412	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		17122.00000	16873	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		53102.00000	53464	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		13854.00000	13645	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		65642.00000	66035	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		11394.00000	11216	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		78493.00000	78911	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9520.00000	9367	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		90204.00000	90655	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6776.00000	6655	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		102338.00000	102817	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4718.00000	4626	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		114767.00000	115269	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3213.00000	3145	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.36500	7.37300		6.85	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	7.25	Call		24303.00000	24498	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		31954.00000	31653	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		33611.00000	33846	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25783.00000	25523	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		16301.00000	16452	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		39714.00000	39370	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9866.00000	9973	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		49333.00000	48944	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		44762.00000	45031	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		21733.00000	21507	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		56610.00000	56907	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		18653.00000	18454	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		68838.00000	69158	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		16221.00000	16045	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		81318.00000	81656	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		14301.00000	14144	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		92098.00000	92463	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10940.00000	10809	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		103295.00000	103684	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		8247.00000	8139	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		114817.00000	115226	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		6125.00000	6038	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.35200	7.36700		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11107.00000	11517	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		20449.00000	19667	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		21004.00000	21661	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		10515.00000	9980	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		34446.00000	35332	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		4606.00000	4301	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		50412.00000	51461	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		1690.00000	1547	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		67662.00000	68799	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		513.00000	459	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4955.00000	5164	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		34623.00000	33640	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		119822.00000	121013	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4.00000	3	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		85260.00000	86435	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		127.00000	111	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		102710.00000	103898	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		26.00000	22	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.35100	7.36600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17686.00000	18151	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		26809.00000	26100	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	7.50	Call		27354.00000	27986	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16942.00000	16400	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		39433.00000	40226	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9951.00000	9570	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		53500.00000	54429	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5403.00000	5158	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		68971.00000	70002	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2700.00000	2556	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10559.00000	10871	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		39695.00000	38833	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		85254.00000	86351	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1237.00000	1161	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		101861.00000	102999	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		519.00000	482	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		118460.00000	119618	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		199.00000	183	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.35300	7.36800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		22128.00000	22612	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		31263.00000	30591	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		31568.00000	32186	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21469.00000	20932	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5435.00000	5593	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		75095.00000	74097	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9227.00000	9473	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58228.00000	57318	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		14710.00000	15066	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43541.00000	42741	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		42933.00000	43682	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14052.00000	13645	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		55964.00000	56829	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8739.00000	8448	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		70293.00000	71253	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5151.00000	4956	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		85514.00000	86546	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2872.00000	2749	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		101250.00000	102332	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1512.00000	1439	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.36000	7.37500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		26241.00000	26730	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35757.00000	35110	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		35435.00000	36035	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26029.00000	25493	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8375.00000	8576	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		77383.00000	76448	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12797.00000	13081	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	6.75	Put		61509.00000	60656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		18707.00000	19089	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47592.00000	46837	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		46212.00000	46922	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18320.00000	17893	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		58400.00000	59211	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12445.00000	12119	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		71753.00000	72650	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8147.00000	7908	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		85988.00000	86956	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5134.00000	4967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		100820.00000	101844	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3111.00000	2999	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		115994.00000	117058	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1812.00000	1740	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.33700	7.35200		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		54457.00000	55573	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		1747.00000	1599	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.33800	7.35300		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		57710.00000	58700	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5726.00000	5469	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.33800	7.35300		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		25486.00000	26012	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		33981.00000	33275	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		35633.00000	36295	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23666.00000	23097	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6848.00000	7033	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		80028.00000	78981	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11224.00000	11503	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		62275.00000	61323	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		17368.00000	17762	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46863.00000	46026	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		47689.00000	48484	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15787.00000	15350	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		61392.00000	62305	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10061.00000	9743	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		76378.00000	77390	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6115.00000	5895	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		92253.00000	93342	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3538.00000	3395	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		108648.00000	109791	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1947.00000	1859	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		125250.00000	126430	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1018.00000	967	7.95	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			7.34200	7.35700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		28996.00000	29529	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37698.00000	37017	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		38911.00000	39563	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27429.00000	26866	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9471.00000	9694	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		81932.00000	80941	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		14350.00000	14663	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65009.00000	64108	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		20815.00000	21234	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		50227.00000	49431	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		50468.00000	51234	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19309.00000	18861	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		63471.00000	64343	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13130.00000	12788	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		77655.00000	78618	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8613.00000	8362	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		92720.00000	93757	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5444.00000	5267	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		108369.00000	109464	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3313.00000	3194	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		124334.00000	125472	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1939.00000	1863	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.31000	7.32700		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		56772.00000	58067	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		1637.00000	1484	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.31100	7.32800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		59981.00000	61136	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5502.00000	5224	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.30900	7.32600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		14458.00000	15074	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20817.00000	20015	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		25395.00000	26278	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11039.00000	10504	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3006.00000	3188	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		52584.00000	51349	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		7148.00000	7515	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		34812.00000	33761	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		56126.00000	57396	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2040.00000	1892	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		39608.00000	40720	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5110.00000	4805	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		73832.00000	75190	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		696.00000	636	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	8.50	Call		91867.00000	93264	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		202.00000	182	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		109738.00000	111150	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		50.00000	44	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		127234.00000	128650	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		10.00000	9	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.31100	7.32800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		30783.00000	31422	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37233.00000	36472	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		41043.00000	41818	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27014.00000	26388	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15460.00000	15843	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		64611.00000	63594	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		22255.00000	22761	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49759.00000	48864	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		52921.00000	53827	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18971.00000	18476	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		66206.00000	67230	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12876.00000	12499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		80622.00000	81748	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8435.00000	8160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		95863.00000	97071	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5328.00000	5136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		111633.00000	112905	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3243.00000	3114	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		127668.00000	128986	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1901.00000	1818	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10287.00000	10563	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		81698.00000	80573	8.55	0.00	0.00

Total for Derivatives:	0.00	1,872.00
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Grand Total:	0.00	1,872.00
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