



# Daily MTM Report

Daily summary for 10/04/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.29000	7.29000			0.00	0.00
R157 On 15/09/2015 Bond			7.49000	7.49000			0.00	0.00
R186 On 21/12/2026 Bond			7.24000	7.24000			0.00	0.00
R194 On 28/02/2008 Bond			7.16000	7.17000			0.00	0.00
R201 On 21/12/2014 Bond			7.48000	7.47500			0.00	0.00
R203 On 15/09/2017 Bond			7.49000	7.49000			0.00	0.00
R204 On 21/12/2018 Bond			7.49500	7.49000			0.00	0.00
R207 On 15/01/2020 Bond			7.48200	7.47500			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 04/05/2006 jGovi			240.81100	240.80900		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		108090.00000	108110	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		0.00000	0	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.11000	245.11500		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		151236.00000	151177	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		86.00000	77	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.52900	249.53700		4.10	0.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		195470.00000	195384	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		100.00000	94	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			253.98000	253.99300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		239992.00000	239859	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		62.00000	59	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.28900	7.28800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.50500	7.50500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.20300	7.20300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.17500	7.18300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.46800	7.46300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.48400	7.48400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.48200	7.47600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.47200	7.46300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.07500	7.07500		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11800	7.11100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		493.00000	485	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		221.00000	196	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.16000	7.12700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		948.00000	984	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		637.00000	592	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.20100	7.16500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1310.00000	1351	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		905.00000	859	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.29500	7.27100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1055.00000	1075	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1616.00000	1576	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.34700	7.32800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1327.00000	1342	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1748.00000	1717	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.40700	7.38800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1563.00000	1580	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1837.00000	1807	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.48600	7.46400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1893.00000	1916	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1987.00000	1953	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.53200	7.52300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27079.00000	27027	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27000.00000	26930	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.31200	7.29100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		5839.00000	5736	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		5027.00000	4533	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.37300	7.35600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12341.00000	12362	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10374.00000	10079	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.43100	7.42200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16718.00000	16698	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13528.00000	13341	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.54200	7.53700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13311.00000	13276	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1406.00000	1166	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.57900	7.57200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19171.00000	19238	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5829.00000	5609	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.61400	7.60600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23487.00000	23600	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8754.00000	8538	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.65200	7.63800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		27170.00000	28081	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		109.00000	59	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.67200	7.65800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		30690.00000	31419	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2273.00000	2043	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.69100	7.67700		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		34205.00000	34882	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4504.00000	4222	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.72100	6.56900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.82000	6.68300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.95200	6.81600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94100	6.87100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00600	6.93700		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.29500	7.29400		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		2859.00000	2635	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4667.00000	4484	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		290.00000	222	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12438.00000	12411	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9477.00000	9292	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1056.00000	913	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18688.00000	18606	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		148.00000	107	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28568.00000	28520	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		16.00000	9	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38459.00000	38417	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1.00000	1	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		5.00000	2	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22604.00000	22643	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48257.00000	48216	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57953.00000	57912	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		67546.00000	67504	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		77037.00000	76996	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			7.29400	7.29300		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		7392.00000	7269	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9062.00000	8978	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3237.00000	3145	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14675.00000	14622	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13297.00000	13168	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5299.00000	5209	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		20560.00000	20441	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2993.00000	2913	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		28719.00000	28618	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1680.00000	1617	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		37357.00000	37273	3.69	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	Put		942.00000	896	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46204.00000	46135	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		509.00000	478	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		55157.00000	55098	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		275.00000	255	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64133.00000	64081	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		157.00000	144	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.29700	7.29500		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10099.00000	9986	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11745.00000	11704	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5557.00000	5467	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16397.00000	16380	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		37168.00000	37046	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2916.00000	2867	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45106.00000	44990	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2095.00000	2052	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2572.00000	2511	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		22697.00000	22709	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15735.00000	15610	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8275.00000	8223	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22294.00000	22165	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5816.00000	5761	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		29511.00000	29384	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4103.00000	4049	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		915.00000	883	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30416.00000	30457	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53209.00000	53099	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1523.00000	1486	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61395.00000	61290	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1117.00000	1086	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69617.00000	69517	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		830.00000	804	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.30900	7.30700		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		12878.00000	12775	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14829.00000	14795	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8425.00000	8337	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18982.00000	18963	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2532.00000	2485	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30542.00000	30563	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		4971.00000	4902	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24214.00000	24214	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18238.00000	18126	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11662.00000	11619	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24247.00000	24130	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9222.00000	9173	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	8.00	Call		30726.00000	30607	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7329.00000	7278	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37566.00000	37447	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5874.00000	5823	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44649.00000	44531	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4737.00000	4688	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		51911.00000	51797	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3855.00000	3808	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59317.00000	59205	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3190.00000	3146	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		66791.00000	66682	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2666.00000	2625	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.49500	7.49500		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		7812.00000	7377	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		7396.00000	6961	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		1168.00000	958	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		21775.00000	21565	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		22530.00000	22276	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1508.00000	1254	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		41411.00000	41350	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		192.00000	131	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		61034.00000	61026	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		16.00000	9	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		99454.00000	99454	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		41.00000	25	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		42098.00000	42081	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		80427.00000	80427	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		1.00000	0	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		118109.00000	118109	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		136399.00000	136399	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			7.50300	7.50300		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		16877.00000	16660	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		17121.00000	16904	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		7825.00000	7644	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		28604.00000	28424	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		29404.00000	29200	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		9512.00000	9307	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		44632.00000	44470	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4994.00000	4832	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		61538.00000	61424	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2536.00000	2422	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	7.00	Call		2722.00000	2614	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		44446.00000	44337	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		79249.00000	79175	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1256.00000	1183	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		97235.00000	97190	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		618.00000	573	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		115188.00000	115161	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		303.00000	277	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		132953.00000	132938	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		150.00000	135	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.51300	7.51200		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		22341.00000	22137	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		23293.00000	23169	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		34364.00000	34151	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15655.00000	15521	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		12797.00000	12624	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		33792.00000	33699	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		79905.00000	79733	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4417.00000	4325	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2490.00000	2417	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		64750.00000	64756	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6250.00000	6125	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		47679.00000	47633	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		48354.00000	48147	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10356.00000	10229	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		63698.00000	63507	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6777.00000	6665	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		96595.00000	96441	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2890.00000	2816	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		113481.00000	113343	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1901.00000	1844	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		130344.00000	130222	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1225.00000	1182	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		147125.00000	147013	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		793.00000	761	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		163638.00000	163539	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		415.00000	396	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.52900	7.52800		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		28206.00000	28021	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30372.00000	30264	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		18397.00000	18234	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		40102.00000	40016	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		10890.00000	10759	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		52506.00000	52452	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		39747.00000	39552	5.95	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	Put		22736.00000	22618	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		52772.00000	52576	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16942.00000	16823	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		66951.00000	66760	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12649.00000	12535	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		81901.00000	81719	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9468.00000	9363	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		97350.00000	97179	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7120.00000	7026	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		113088.00000	112928	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5388.00000	5305	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		128958.00000	128809	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4108.00000	4036	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		144845.00000	144706	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3158.00000	3096	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		160285.00000	160161	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2068.00000	2021	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.24200	7.24200		7.37	0.00	33.00
R186 On 04/05/2006 Bond Future	7.25	Call		12357.00000	11682	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		11290.00000	10615	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1678.00000	1368	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		34553.00000	34242	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		45.00000	26	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		68163.00000	68144	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		35981.00000	35598	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		2218.00000	1836	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		65552.00000	65460	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		286.00000	194	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		95657.00000	95644	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		27.00000	14	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		104721.00000	104721	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		124902.00000	124901	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		153126.00000	153126	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		180350.00000	180350	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		206614.00000	206614	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			7.24200	7.24200		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26239.00000	25910	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		25180.00000	24851	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11343.00000	11075	7.78	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.00	Put		43981.00000	43713	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		3502.00000	3353	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		71118.00000	70969	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		47101.00000	46794	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		13571.00000	13264	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		71879.00000	71639	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		7052.00000	6813	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		98606.00000	98438	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3608.00000	3440	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		125509.00000	125419	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1415.00000	1325	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		152651.00000	152610	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		493.00000	452	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		179386.00000	179370	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		153.00000	136	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		205403.00000	205398	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		42.00000	36	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		230592.00000	230591	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		10.00000	9	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.24000	7.24000		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		35567.00000	35316	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		34252.00000	34001	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		19397.00000	19177	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		51533.00000	51312	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		8699.00000	8541	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		75545.00000	75387	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		55991.00000	55743	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		22434.00000	22186	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		79245.00000	79023	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14602.00000	14380	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		104190.00000	104003	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		9569.00000	9381	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		128796.00000	128662	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5258.00000	5124	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		154164.00000	154077	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2727.00000	2639	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		179697.00000	179644	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1335.00000	1282	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		204968.00000	204939	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		617.00000	587	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2815.00000	2734	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		105688.00000	105607	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.24100	7.24000		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		44063.00000	43778	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42758.00000	42604	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	7.00	Call		26839.00000	26593	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58733.00000	58618	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		14538.00000	14348	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		80872.00000	80813	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		6566.00000	6444	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		108635.00000	108643	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		64504.00000	64201	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		31188.00000	31016	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		87081.00000	86776	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22892.00000	22719	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		110898.00000	110603	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16929.00000	16764	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		133610.00000	133344	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10905.00000	10770	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		157226.00000	156990	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6789.00000	6684	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		181291.00000	181084	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4084.00000	4007	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		205430.00000	205246	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2374.00000	2320	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.16400	7.17400		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2269.00000	2299	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		960.00000	818	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		367.00000	346	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3372.00000	3179	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5772.00000	5896	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		172.00000	123	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9891.00000	10053	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		23.00000	13	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14115.00000	14286	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		2.00000	1	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		16091.00000	15919	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		11706.00000	11533	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		8.00000	6	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7352.00000	7177	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18334.00000	18507	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22533.00000	22706	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		26709.00000	26882	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
R194 On 04/05/2006 Bond Future	9.00	Call		30863.00000	31035	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	Put		0.00000	0	1.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.14100	7.15100		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4016.00000	4062	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2536.00000	2433	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1915.00000	1937	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4177.00000	4050	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		621.00000	626	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6643.00000	6499	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6689.00000	6761	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1485.00000	1408	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9773.00000	9868	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		864.00000	809	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13114.00000	13225	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		518.00000	479	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16495.00000	16624	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		229.00000	208	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20009.00000	20149	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		92.00000	81	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23585.00000	23730	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		33.00000	28	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27179.00000	27327	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		11.00000	9	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.11600	7.12700		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4674.00000	4726	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3120.00000	3032	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2757.00000	2792	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4366.00000	4262	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1378.00000	1397	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6164.00000	6044	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		5.00000	5	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14405.00000	14266	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		68.00000	70	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11250.00000	11112	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		453.00000	461	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8430.00000	8298	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		6956.00000	7023	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2252.00000	2180	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9492.00000	9572	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1651.00000	1592	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12176.00000	12267	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1212.00000	1164	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		14809.00000	14914	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		736.00000	702	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17595.00000	17712	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		426.00000	403	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 01/02/2007 Bond Future			7.10600	7.11700		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3426.00000	3457	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4629.00000	4548	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2034.00000	2056	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5816.00000	5725	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5060.00000	5101	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3694.00000	3622	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		110.00000	112	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11685.00000	11573	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		428.00000	434	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9396.00000	9289	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1054.00000	1067	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7423.00000	7323	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		6944.00000	6994	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3020.00000	2956	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		8983.00000	9039	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2509.00000	2452	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11132.00000	11194	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2117.00000	2067	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13082.00000	13153	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1537.00000	1495	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15155.00000	15236	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1089.00000	1056	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17332.00000	17419	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		754.00000	728	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.48600	7.48100		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		6319.00000	5820	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		5069.00000	4899	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		18468.00000	18004	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		936.00000	802	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		33610.00000	33248	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		112.00000	79	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		49167.00000	48833	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		10.00000	6	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		64515.00000	64185	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		1.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		79577.00000	79248	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		94352.00000	94023	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		108845.00000	108515	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			7.49600	7.49000		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12494.00000	12141	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	Put		11851.00000	11884	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		22812.00000	22397	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6242.00000	6213	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		35395.00000	34962	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3199.00000	3152	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49152.00000	48723	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1624.00000	1581	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		63399.00000	62980	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		826.00000	794	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		77632.00000	77229	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		297.00000	280	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		91915.00000	91522	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		94.00000	87	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		106064.00000	105675	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		26.00000	24	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.50400	7.49800		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16320.00000	16012	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		16195.00000	16264	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8575.00000	8346	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		24309.00000	24456	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3681.00000	3541	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35573.00000	35810	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1152.00000	1089	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		49506.00000	49820	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		26241.00000	25880	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		10548.00000	10564	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		37890.00000	37499	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6917.00000	6903	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		50520.00000	50116	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4547.00000	4520	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		63641.00000	63234	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2943.00000	2913	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		76710.00000	76309	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1556.00000	1533	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		90118.00000	89724	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		773.00000	756	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		103638.00000	103251	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		360.00000	349	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.51600	7.50900		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		19369.00000	19055	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19921.00000	20036	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11487.00000	11241	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27518.00000	27701	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5917.00000	5749	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37711.00000	37972	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	6.75	Call		2434.00000	2340	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50280.00000	50616	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		29155.00000	28789	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		14507.00000	14569	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		40719.00000	40316	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11142.00000	11168	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52122.00000	51697	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7884.00000	7889	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		64585.00000	64146	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5949.00000	5939	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		76539.00000	76096	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3760.00000	3747	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		88957.00000	88514	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2288.00000	2275	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101652.00000	101211	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1339.00000	1328	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.49400	7.49400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8658.00000	8177	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		8188.00000	7707	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		2105.00000	1792	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		21466.00000	21153	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		21744.00000	21448	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1924.00000	1627	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		38952.00000	38878	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		249.00000	175	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		57146.00000	57138	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		17.00000	9	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		273.00000	193	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		39961.00000	39880	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		109798.00000	109798	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		75114.00000	75113	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		92665.00000	92665	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			7.50100	7.50000		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		17627.00000	17363	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17627.00000	17440	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9698.00000	9466	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		29233.00000	29078	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4692.00000	4522	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44241.00000	44148	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		28637.00000	28382	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9568.00000	9390	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	8.00	Call		42307.00000	42093	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4622.00000	4485	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		57828.00000	57664	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1969.00000	1882	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		74339.00000	74216	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		734.00000	689	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		91169.00000	91072	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		239.00000	219	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		107917.00000	107833	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		67.00000	60	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.50800	7.50700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		22724.00000	22520	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		23256.00000	23128	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14640.00000	14454	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		34405.00000	34295	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8779.00000	8625	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		48239.00000	48162	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2477.00000	2401	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		82767.00000	82767	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4866.00000	4751	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		64497.00000	64459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		33065.00000	32861	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14814.00000	14686	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		45444.00000	45256	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8850.00000	8737	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		59449.00000	59285	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4938.00000	4849	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		74577.00000	74439	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2565.00000	2503	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		90344.00000	90229	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1237.00000	1198	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.52000	7.52000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		26965.00000	26826	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28460.00000	28321	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		18917.00000	18782	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		39333.00000	39199	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4829.00000	4752	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		84738.00000	84661	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8036.00000	7936	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		67648.00000	67548	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		12652.00000	12532	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		52437.00000	52317	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		36798.00000	36664	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19805.00000	19672	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		48278.00000	48159	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	Put		13223.00000	13103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		61156.00000	61057	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8451.00000	8351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		75114.00000	75036	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5161.00000	5084	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		89816.00000	89759	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3008.00000	2951	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		104952.00000	104913	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1671.00000	1632	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.50000	7.49500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		41046.00000	40558	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		285.00000	212	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.50800	7.50200		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		44784.00000	44222	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5088.00000	5016	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.51400	7.50800		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		25321.00000	24891	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25967.00000	26021	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		16691.00000	16330	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		37798.00000	37920	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10302.00000	10020	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		52410.00000	52612	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3144.00000	3011	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		88936.00000	89287	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5918.00000	5715	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		69581.00000	69862	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		36205.00000	35725	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16914.00000	16919	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		49123.00000	48615	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10405.00000	10381	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		63676.00000	63157	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6025.00000	5990	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		79378.00000	78861	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3276.00000	3243	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		95757.00000	95247	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1669.00000	1643	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		112415.00000	111914	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		796.00000	778	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.52400	7.51700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		29136.00000	28705	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30490.00000	30616	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		20543.00000	20176	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		42082.00000	42272	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		13820.00000	13522	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	Put		56067.00000	56327	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5348.00000	5185	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		90646.00000	91039	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		8835.00000	8608	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		72331.00000	72660	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		39589.00000	39105	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21266.00000	21340	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		51749.00000	51227	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		14245.00000	14280	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		65351.00000	64803	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9145.00000	9154	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		80057.00000	79495	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5618.00000	5613	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		95517.00000	94950	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3298.00000	3287	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		111406.00000	110838	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1848.00000	1837	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.48600	7.47900		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		42567.00000	41917	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		261.00000	196	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.49500	7.48700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		46182.00000	45479	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4971.00000	4929	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.49900	7.49100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		15497.00000	15053	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14761.00000	14971	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		7325.00000	7031	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		27304.00000	27663	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		2836.00000	2679	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		44120.00000	44617	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		876.00000	811	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		64075.00000	64664	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		43071.00000	42446	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2606.00000	2635	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		27671.00000	27110	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6793.00000	6886	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		60336.00000	59687	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		820.00000	825	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		78254.00000	77600	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		210.00000	209	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		96112.00000	95457	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		43.00000	43	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		113610.00000	112956	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		7.00000	7	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 01/02/2007 Bond Future			7.50600	7.49800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		30507.00000	30023	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		30346.00000	30507	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		21646.00000	21233	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41963.00000	42196	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		14663.00000	14328	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		56034.00000	56346	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9445.00000	9189	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		72464.00000	72854	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		41218.00000	40673	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		21135.00000	21236	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		53609.00000	53018	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		14146.00000	14201	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		67400.00000	66778	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9081.00000	9104	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		82250.00000	81609	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5582.00000	5588	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		97806.00000	97155	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3283.00000	3279	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		113745.00000	113091	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1845.00000	1838	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5764.00000	5579	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		91042.00000	91503	8.55	0.00	0.00

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<b>Total for Derivatives:</b>		<b>0.00</b>	<b>2,617.00</b>
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<b>Grand Total:</b>		<b>0.00</b>	<b>2,617.00</b>
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