



Daily MTM Report

Daily summary for 07/04/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.29000	7.25500			0.00	0.00
R157 On 15/09/2015 Bond			7.49000	7.44500			0.00	0.00
R186 On 21/12/2026 Bond			7.24000	7.20000			0.00	0.00
R194 On 28/02/2008 Bond			7.17000	7.13500			0.00	0.00
R201 On 21/12/2014 Bond			7.47500	7.43500			0.00	0.00
R203 On 15/09/2017 Bond			7.49000	7.45500			0.00	0.00
R204 On 21/12/2018 Bond			7.49000	7.45000			0.00	0.00
R207 On 15/01/2020 Bond			7.47500	7.43100			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Derivatives								
GOVI On 04/05/2006 jGovi			240.80900	241.28100		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		112810.00000	108090	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			245.11500	245.61400		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		156209.00000	151236	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		69.00000	86	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.53700	250.06000		4.10	0.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		200683.00000	195470	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		83.00000	100	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			253.99300	254.51800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		245232.00000	239992	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		52.00000	62	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.28800	7.25400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.50500	7.45900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.20300	7.16400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.18300	7.15000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.46300	7.42500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.48400	7.45000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.47600	7.43800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.46300	7.42100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.07500	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11100	7.11700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		508.00000	493	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		221.00000	221	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.12700	7.12800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		952.00000	948	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		639.00000	637	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.16500	7.15600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1300.00000	1310	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		918.00000	905	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.27100	7.24600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1031.00000	1055	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1653.00000	1616	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.32800	7.30100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1299.00000	1327	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1786.00000	1748	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.38800	7.37400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1548.00000	1563	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1857.00000	1837	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.46400	7.46500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1895.00000	1893	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1988.00000	1987	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.52300	7.52000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27093.00000	27079	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27026.00000	27000	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.29100	7.28200		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		5854.00000	5839	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		5204.00000	5027	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.35600	7.34200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12253.00000	12341	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10546.00000	10374	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.42200	7.40300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16569.00000	16718	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13731.00000	13528	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.53700	7.50000		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		12173.00000	13311	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1797.00000	1406	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.57200	7.53300		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18143.00000	19171	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6409.00000	5829	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.60600	7.56600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22472.00000	23487	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9384.00000	8754	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.63800	7.60200		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		24780.00000	27170	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		197.00000	109	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.65800	7.61900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		28501.00000	30690	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2761.00000	2273	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.67700	7.63500		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		32016.00000	34205	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5194.00000	4504	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.56900	6.73000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.68300	6.84600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.81600	6.98800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.87100	6.96000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.93700	7.02200		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.29400	7.25900		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		3581.00000	2859	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		3951.00000	4667	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		448.00000	290	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11158.00000	12438	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		10708.00000	9477	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		849.00000	1056	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20094.00000	18688	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		116.00000	148	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30003.00000	28568	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		12.00000	16	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39896.00000	38459	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		10.00000	5	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		21172.00000	22604	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49695.00000	48257	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		59391.00000	57953	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		68984.00000	67546	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		78475.00000	77037	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			7.29300	7.25300		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		8181.00000	7392	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8298.00000	9062	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3718.00000	3237	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13603.00000	14675	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14355.00000	13297	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		4803.00000	5299	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		21812.00000	20560	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2692.00000	2993	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30097.00000	28719	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1504.00000	1680	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38810.00000	37357	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		842.00000	942	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47702.00000	46204	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		453.00000	509	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56681.00000	55157	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		245.00000	275	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65670.00000	64133	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		140.00000	157	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.29500	7.24900		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10954.00000	10099	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		10917.00000	11745	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6168.00000	5557	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15326.00000	16397	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		38615.00000	37168	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2681.00000	2916	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46618.00000	45106	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1925.00000	2095	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2941.00000	2572	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21384.00000	22697	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16799.00000	15735	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7657.00000	8275	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23524.00000	22294	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5364.00000	5816	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		30866.00000	29511	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3776.00000	4103	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1089.00000	915	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		28908.00000	30416	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54769.00000	53209	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1400.00000	1523	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		62987.00000	61395	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1028.00000	1117	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71233.00000	69617	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		764.00000	830	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.30700	7.25800		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13727.00000	12878	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14001.00000	14829	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9097.00000	8425	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		17977.00000	18982	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2840.00000	2532	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29173.00000	30542	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5456.00000	4971	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23023.00000	24214	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19244.00000	18238	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10991.00000	11662	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25383.00000	24247	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8681.00000	9222	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		31969.00000	30726	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6895.00000	7329	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38894.00000	37566	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5525.00000	5874	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46044.00000	44649	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4455.00000	4737	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53360.00000	51911	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3627.00000	3855	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		60807.00000	59317	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3003.00000	3190	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68314.00000	66791	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2513.00000	2666	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.49500	7.45000		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		10015.00000	7812	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5844.00000	7396	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		1833.00000	1168	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		18685.00000	21775	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		25884.00000	22530	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1107.00000	1508	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		45108.00000	41411	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		134.00000	192	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		64784.00000	61034	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		11.00000	16	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		103208.00000	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		91.00000	41	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		38393.00000	42098	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		84182.00000	80427	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		1.00000	1	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		121863.00000	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		140153.00000	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	7.45400		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		19034.00000	16877	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15285.00000	17121	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9190.00000	7825	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		25977.00000	28604	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		32241.00000	29404	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8356.00000	9512	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		47958.00000	44632	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4327.00000	4994	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		65169.00000	61538	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2174.00000	2536	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		3378.00000	2722	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		41109.00000	44446	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		83054.00000	79249	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1069.00000	1256	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		101132.00000	97235	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		523.00000	618	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		119133.00000	115188	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		256.00000	303	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		136922.00000	132953	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		127.00000	150	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.51200	7.46000		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		24528.00000	22341	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		21347.00000	23293	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		37078.00000	34364	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14236.00000	15655	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		14381.00000	12797	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		31243.00000	33792	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		83576.00000	79905	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3954.00000	4417	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2995.00000	2490	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		61121.00000	64750	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		7238.00000	6250	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		44533.00000	47679	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		51489.00000	48354	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9357.00000	10356	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		67146.00000	63698	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6091.00000	6777	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		100418.00000	96595	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2580.00000	2890	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		117407.00000	113481	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1694.00000	1901	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		134342.00000	130344	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1089.00000	1225	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		151169.00000	147125	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		704.00000	793	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		167722.00000	163638	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		366.00000	415	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.52800	7.47400		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		30387.00000	28206	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28372.00000	30372	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		20110.00000	18397	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		37635.00000	40102	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		12122.00000	10890	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		49556.00000	52506	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		42342.00000	39747	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		21151.00000	22736	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		55717.00000	52772	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15706.00000	16942	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		70179.00000	66951	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11696.00000	12649	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		85351.00000	81901	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8737.00000	9468	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		100972.00000	97350	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6561.00000	7120	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		116841.00000	113088	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4961.00000	5388	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		132811.00000	128958	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3780.00000	4108	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		148773.00000	144845	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2906.00000	3158	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		164291.00000	160285	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1894.00000	2068	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.24200	7.20200		7.37	0.00	33.00
R186 On 04/05/2006 Bond Future	7.25	Call		15536.00000	12357	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		9118.00000	11290	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		2579.00000	1678	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		30102.00000	34553	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		98.00000	45	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		62864.00000	68163	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		40798.00000	35981	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		1684.00000	2218	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		70829.00000	65552	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		210.00000	286	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		101002.00000	95657	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		20.00000	27	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		99369.00000	104721	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		130253.00000	124902	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1.00000	1	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		158478.00000	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		185702.00000	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		211966.00000	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	7.20000		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		29323.00000	26239	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		22683.00000	25180	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		13220.00000	11343	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		40278.00000	43981	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4322.00000	3502	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		66358.00000	71118	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		51171.00000	47101	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12061.00000	13571	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		76612.00000	71879	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6205.00000	7052	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		103732.00000	98606	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3153.00000	3608	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		130890.00000	125509	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1216.00000	1415	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		158155.00000	152651	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		417.00000	493	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		184941.00000	179386	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		127.00000	153	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		210976.00000	205403	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		34.00000	42	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		236171.00000	230592	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8.00000	10	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.24000	7.19600		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		38738.00000	35567	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		31617.00000	34252	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		21640.00000	19397	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		47968.00000	51533	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		10015.00000	8699	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		71054.00000	75545	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		59937.00000	55991	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		20574.00000	22434	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		83776.00000	79245	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13327.00000	14602	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		109133.00000	104190	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8706.00000	9569	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		134080.00000	128796	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4735.00000	5258	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		159675.00000	154164	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2431.00000	2727	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		185347.00000	179697	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1178.00000	1335	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		210697.00000	204968	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		539.00000	617	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3390.00000	2815	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		100456.00000	105688	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.24000	7.19600		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		47198.00000	44063	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		40129.00000	42758	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		29227.00000	26839	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		55358.00000	58733	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		16150.00000	14538	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		76720.00000	80872	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		7485.00000	6566	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		103789.00000	108635	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		68262.00000	64504	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29182.00000	31188	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		91329.00000	87081	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		21377.00000	22892	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		115520.00000	110898	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15787.00000	16929	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		138574.00000	133610	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10105.00000	10905	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		162451.00000	157226	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6251.00000	6789	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		186707.00000	181291	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3736.00000	4084	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		210978.00000	205430	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2158.00000	2374	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.17400	7.13800		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2706.00000	2269	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		776.00000	960	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		522.00000	367	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2907.00000	3372	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6355.00000	5772	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		134.00000	172	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10506.00000	9891	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		17.00000	23	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14736.00000	14115	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		2.00000	2	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		15470.00000	16091	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		11085.00000	11706	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		17.00000	8	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6740.00000	7352	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18955.00000	18334	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		23154.00000	22533	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		27330.00000	26709	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		31484.00000	30863	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			7.15100	7.10200		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2220.00000	1915	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3749.00000	4177	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4463.00000	4016	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2250.00000	2536	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		770.00000	621	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6059.00000	6643	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7243.00000	6689	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1306.00000	1485	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10398.00000	9773	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		756.00000	864	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13782.00000	13114	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		452.00000	518	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17197.00000	16495	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		197.00000	229	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20729.00000	20009	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		78.00000	92	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24313.00000	23585	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		27.00000	33	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27910.00000	27179	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		9.00000	11	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.12700	7.06300		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3127.00000	2757	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3926.00000	4366	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5155.00000	4674	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2790.00000	3120	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1624.00000	1378	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5599.00000	6164	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		8.00000	5	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13598.00000	14405	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		98.00000	68	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10469.00000	11250	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		573.00000	453	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7739.00000	8430	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7523.00000	6956	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2008.00000	2252	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10122.00000	9492	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1471.00000	1651	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12853.00000	12176	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1079.00000	1212	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15532.00000	14809	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		648.00000	736	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18351.00000	17595	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		371.00000	426	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			7.11700	7.04100		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3799.00000	3426	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4221.00000	4629	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2318.00000	2034	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5318.00000	5816	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5509.00000	5060	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3362.00000	3694	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		148.00000	110	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10941.00000	11685	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		531.00000	428	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8717.00000	9396	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1243.00000	1054	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6831.00000	7423	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7455.00000	6944	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2749.00000	3020	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9542.00000	8983	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2286.00000	2509	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11729.00000	11132	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1933.00000	2117	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13720.00000	13082	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1394.00000	1537	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15829.00000	15155	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		981.00000	1089	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18034.00000	17332	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		674.00000	754	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.48100	7.44000		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		7974.00000	6319	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4019.00000	5069	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		20932.00000	18468	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		696.00000	936	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		36283.00000	33610	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		81.00000	112	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		51869.00000	49167	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		7.00000	10	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		67219.00000	64515	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		1.00000	1	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		82282.00000	79577	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		97057.00000	94352	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		111549.00000	108845	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			7.49000	7.44700		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		14021.00000	12494	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		10605.00000	11851	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		24842.00000	22812	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5500.00000	6242	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		37759.00000	35395	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2791.00000	3199	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		51708.00000	49152	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1407.00000	1624	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		66059.00000	63399	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		714.00000	826	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		80360.00000	77632	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		253.00000	297	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		94672.00000	91915	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		79.00000	94	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		108831.00000	106064	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		22.00000	26	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.49800	7.45100		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		17907.00000	16320	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14822.00000	16195	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		9675.00000	8575	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		22450.00000	24309	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4307.00000	3681	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		33240.00000	35573	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1416.00000	1152	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		46811.00000	49506	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		28235.00000	26241	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9583.00000	10548	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		40189.00000	37890	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6256.00000	6917	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		53033.00000	50520	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4101.00000	4547	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		66304.00000	63641	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2647.00000	2943	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		79498.00000	76710	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1385.00000	1556	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		92985.00000	90118	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		681.00000	773	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		106552.00000	103638	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		313.00000	360	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.50900	7.46200		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		20892.00000	19369	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18557.00000	19921	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		12625.00000	11487	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		25769.00000	27518	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6660.00000	5917	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		35567.00000	37711	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		2830.00000	2434	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		47790.00000	50280	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		31004.00000	29155	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13469.00000	14507	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		42813.00000	40719	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10350.00000	11142	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		54422.00000	52122	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7298.00000	7884	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		67029.00000	64585	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5506.00000	5949	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		79123.00000	76539	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3458.00000	3760	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		91646.00000	88957	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2090.00000	2288	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		104415.00000	101652	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1215.00000	1339	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.49400	7.45900		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10292.00000	8658	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7073.00000	8188	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		2777.00000	2105	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		19390.00000	21466	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		24158.00000	21744	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1589.00000	1924	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		41651.00000	38952	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		199.00000	249	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		59891.00000	57146	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		13.00000	17	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		416.00000	273	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		37355.00000	39961	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		112547.00000	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		77862.00000	75114	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		0.00000	1	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		95414.00000	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			7.50000	7.46300		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		19192.00000	17627	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16331.00000	17627	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10770.00000	9698	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		27443.00000	29233	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5332.00000	4692	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		42019.00000	44241	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		30669.00000	28637	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		8738.00000	9568	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		44705.00000	42307	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4158.00000	4622	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		60465.00000	57828	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1744.00000	1969	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		77107.00000	74339	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		641.00000	734	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		93997.00000	91169	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		205.00000	239	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		110768.00000	107917	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		57.00000	67	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.50700	7.46800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		24315.00000	22724	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21878.00000	23256	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		15842.00000	14640	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32639.00000	34405	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		9620.00000	8779	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		46112.00000	48239	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2794.00000	2477	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		80116.00000	82767	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5406.00000	4866	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		62069.00000	64497	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		35031.00000	33065	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13812.00000	14814	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		47736.00000	45444	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8173.00000	8850	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		61995.00000	59449	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4515.00000	4938	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		77302.00000	74577	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2322.00000	2565	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		93184.00000	90344	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1109.00000	1237	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.52000	7.47900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		28584.00000	26965	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27012.00000	28460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		20208.00000	18917	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37557.00000	39333	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5302.00000	4829	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		82143.00000	84738	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8737.00000	8036	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		65281.00000	67648	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		13630.00000	12652	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		50348.00000	52437	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		38738.00000	36798	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18678.00000	19805	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		50509.00000	48278	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		12387.00000	13223	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		63634.00000	61156	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7862.00000	8451	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		77787.00000	75114	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4767.00000	5161	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		92633.00000	89816	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2758.00000	3008	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		107869.00000	104952	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1521.00000	1671	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.49500	7.45400		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		44384.00000	41046	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		216.00000	285	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.50200	7.46000		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		47656.00000	44784	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4516.00000	5088	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.50800	7.46300		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		27272.00000	25321	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		24278.00000	25967	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		18188.00000	16691	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		35654.00000	37798	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		11373.00000	10302	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		49839.00000	52410	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3576.00000	3144	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		85727.00000	88936	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6626.00000	5918	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		66649.00000	69581	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		38595.00000	36205	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15664.00000	16914	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		51899.00000	49123	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9540.00000	10405	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		66758.00000	63676	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5467.00000	6025	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		82684.00000	79378	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2941.00000	3276	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		99211.00000	95757	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1482.00000	1669	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		115959.00000	112415	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		699.00000	796	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.51700	7.47200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		31040.00000	29136	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28804.00000	30490	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		22065.00000	20543	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		40015.00000	42082	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		14978.00000	13820	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		53637.00000	56067	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5915.00000	5348	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		87624.00000	90646	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9670.00000	8835	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		69576.00000	72331	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		41863.00000	39589	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19952.00000	21266	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		54361.00000	51749	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13268.00000	14245	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		68248.00000	65351	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8453.00000	9145	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		83181.00000	80057	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5152.00000	5618	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		98809.00000	95517	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3000.00000	3298	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		114815.00000	111406	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1668.00000	1848	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.47900	7.43600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		46107.00000	42567	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		194.00000	261	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.48700	7.44100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		49382.00000	46182	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4357.00000	4971	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.49100	7.44300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		17642.00000	15497	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		12970.00000	14761	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		8642.00000	7325	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		24685.00000	27304	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3488.00000	2836	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		40836.00000	44120	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1129.00000	876	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		60391.00000	64075	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		46540.00000	43071	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2138.00000	2606	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		30591.00000	27671	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5777.00000	6793	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		64100.00000	60336	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		648.00000	820	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		82140.00000	78254	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		159.00000	210	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		100037.00000	96112	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		32.00000	43	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		117545.00000	113610	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		5.00000	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			7.49800	7.44900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		32649.00000	30507	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		28517.00000	30346	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		23368.00000	21646	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39715.00000	41963	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		15981.00000	14663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		53383.00000	56034	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		10402.00000	9445	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		69450.00000	72464	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		43765.00000	41218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		19712.00000	21135	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		56523.00000	53609	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13089.00000	14146	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		70623.00000	67400	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8333.00000	9081	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		85718.00000	82250	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5080.00000	5582	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		101455.00000	97806	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2962.00000	3283	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		117520.00000	113745	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1650.00000	1845	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6418.00000	5764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		87726.00000	91042	8.55	0.00	0.00

Total for Derivatives:							0.00	2,617.00
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Grand Total:							0.00	2,617.00
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