



# Daily MTM Report

Daily summary for 08/02/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			6.89000	6.83700			0.00	0.00
R153 On 31/08/2010 Bond			7.31500	7.25500			0.00	0.00
R157 On 15/09/2015 Bond			7.42000	7.36500			0.00	0.00
R186 On 21/12/2026 Bond			7.07000	7.01500			0.00	0.00
R194 On 28/02/2008 Bond			7.20000	7.15000			0.00	0.00
R201 On 21/12/2014 Bond			7.40000	7.34500			0.00	0.00
R203 On 15/09/2017 Bond			7.40000	7.34500			0.00	0.00
R204 On 21/12/2018 Bond			7.38500	7.33000			0.00	0.00
R207 On 15/01/2020 Bond			7.35600	7.30300			0.00	0.00

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

## Derivatives

GOVI On 04/05/2006 jGovi			241.71400	242.35600		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		123689.00000	117317	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		129.00000	177	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.09200	246.73200		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		167554.00000	161214	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		234.00000	294	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.53500	251.18400		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		212007.00000	205555	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		167.00000	205	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.00800	255.65700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		256657.00000	250186	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		87.00000	106	3.89	0.00	0.00
J152 On 28/02/2006 jSwap			9499.41624	(9499.41624)		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.29500	7.24300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.41000	7.36100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.02100	6.96700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.19500	7.15600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.39400	7.34200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.37900	7.32800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.37700	7.32400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.34900	7.29700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.10000	7.05000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.08100	7.04000		0.31	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 04/05/2006 jFra	7.00	Call		656.00000	707	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		558.00000	508	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.06900	7.02700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		992.00000	1043	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		926.00000	874	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.16200	7.12600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1401.00000	1447	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1092.00000	1050	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.28500	7.24600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1151.00000	1191	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1773.00000	1717	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.38900	7.34700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1459.00000	1505	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1833.00000	1777	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.47300	7.42600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1708.00000	1763	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1889.00000	1829	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.53300	7.49100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2025.00000	2079	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2049.00000	1992	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.31100	7.26700		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		9864.00000	10227	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9499.00000	9037	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.38000	7.33000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14635.00000	15074	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13150.00000	12661	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.45100	7.39600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18456.00000	18956	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15748.00000	15228	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.51500	7.45700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14544.00000	16057	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		5945.00000	5063	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.54900	7.49200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19418.00000	20838	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9376.00000	8448	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.58400	7.52700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23346.00000	24742	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		11866.00000	10919	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.54000	7.48700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		20105.00000	22906	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		3497.00000	2632	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 03/08/2006 jNote			7.55700	7.50300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		24396.00000	27006	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		6686.00000	5568	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.57200	7.51900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		27969.00000	30421	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		9162.00000	7963	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.70900	6.70200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.84100	6.81000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.98000	6.93600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93600	6.90800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.00700	6.96600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.07700	7.01800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.01200	6.96200		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.32100	7.26200		3.50	2.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		8118.00000	6929	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		8612.00000	9845	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14622.00000	12994	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		4887.00000	5681	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22536.00000	20588	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		2680.00000	3155	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31312.00000	29160	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1445.00000	1716	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40548.00000	38276	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		776.00000	926	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1194.00000	893	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22479.00000	24600	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3652.00000	2950	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		14485.00000	16206	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49881.00000	47525	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		309.00000	376	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		59377.00000	56981	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		110.00000	136	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		68895.00000	66481	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		35.00000	44	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		78361.00000	75941	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		10.00000	13	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.31600	7.25300		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		12328.00000	11100	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12445.00000	13662	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18529.00000	17014	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		8977.00000	9908	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7448.00000	6544	3.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.00	Put		17332.00000	18874	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25608.00000	23861	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		6487.00000	7186	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		33310.00000	31385	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4717.00000	5237	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		41431.00000	39372	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3463.00000	3849	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49393.00000	47209	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		2144.00000	2405	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57708.00000	55431	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1273.00000	1441	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		66253.00000	63911	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		724.00000	827	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.31900	7.25200		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		15633.00000	14396	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		15706.00000	16918	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		42599.00000	40697	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6774.00000	7322	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49484.00000	47460	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4900.00000	5325	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6738.00000	5999	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		25291.00000	27000	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		10719.00000	9725	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		19987.00000	21442	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		21548.00000	20094	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12515.00000	13510	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		28086.00000	26450	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10036.00000	10849	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		35093.00000	33308	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8113.00000	8777	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3771.00000	3277	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		31700.00000	33654	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56725.00000	54597	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3467.00000	3788	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64247.00000	62034	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2397.00000	2633	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71978.00000	69699	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1619.00000	1789	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.33300	7.26200		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		18256.00000	17031	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		18667.00000	19871	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5883.00000	5270	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		32353.00000	34169	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9249.00000	8425	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		26952.00000	28557	3.38	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	7.00	Call		13403.00000	12372	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		22421.00000	23818	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		24178.00000	22783	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		16062.00000	17095	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		30545.00000	29006	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		13980.00000	14870	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		37241.00000	35583	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12304.00000	13075	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		44176.00000	42419	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		10944.00000	11616	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		50133.00000	48268	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		8681.00000	9245	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		56397.00000	54434	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6800.00000	7266	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62926.00000	60877	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5259.00000	5638	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		69678.00000	67554	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4014.00000	4318	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.42900	7.37400		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		11215.00000	9378	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		21695.00000	24473	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		22500.00000	19710	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		11957.00000	13782	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		37043.00000	33482	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		5894.00000	6949	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		54011.00000	49936	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		2665.00000	3206	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		72434.00000	68093	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		1290.00000	1564	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		109892.00000	105345	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		312.00000	380	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4214.00000	3299	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		36144.00000	39844	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		91182.00000	86703	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		629.00000	765	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		128337.00000	123746	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		102.00000	126	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		146555.00000	141947	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		29.00000	37	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.43000	7.37400		6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		19071.00000	17055	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		29307.00000	31881	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		30527.00000	27889	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		20227.00000	22180	6.22	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	7.75	Call		44528.00000	41374	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		14092.00000	15528	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		60041.00000	56490	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		9859.00000	10899	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		76507.00000	72666	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		6961.00000	7710	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10403.00000	9046	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		41584.00000	44816	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		93493.00000	89441	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		4957.00000	5495	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		110083.00000	105838	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2922.00000	3268	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		127077.00000	122698	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1649.00000	1860	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		144236.00000	139768	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		890.00000	1012	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.43600	7.37800		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		37285.00000	34683	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		27552.00000	29589	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		96659.00000	92842	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		10486.00000	11308	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		9351.00000	8259	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		60925.00000	64471	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		16485.00000	14879	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		47228.00000	50261	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		25886.00000	23763	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		36197.00000	38712	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		50757.00000	47746	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		21362.00000	22989	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		65338.00000	61993	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		16655.00000	17949	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		80749.00000	77140	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		13142.00000	14172	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		111658.00000	107631	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7268.00000	7880	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		127180.00000	122984	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4916.00000	5358	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		143047.00000	138720	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3243.00000	3554	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		159102.00000	154676	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2086.00000	2298	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		175216.00000	170718	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1308.00000	1449	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.44800	7.38800		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		42442.00000	39865	6.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.50	Put		33733.00000	35831	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		20733.00000	19010	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		51475.00000	54426	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		30749.00000	28577	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		41580.00000	44082	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		56437.00000	53520	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		28553.00000	30310	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		71309.00000	68118	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		24604.00000	26088	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		86654.00000	83244	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		21478.00000	22742	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		102359.00000	98772	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		19052.00000	20139	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		115802.00000	112016	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		14698.00000	15587	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		129760.00000	125801	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		11186.00000	11901	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		144121.00000	140013	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		8397.00000	8963	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		158777.00000	154544	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6216.00000	6657	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		173629.00000	169293	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4538.00000	4877	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			7.06800	7.01300		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		25498.00000	21749	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		27294.00000	31107	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		47296.00000	42117	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		15152.00000	17534	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		73150.00000	66989	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		8309.00000	9710	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		100928.00000	94168	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		4583.00000	5385	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		129298.00000	122195	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2590.00000	3049	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3150.00000	2329	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		76792.00000	83533	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		10856.00000	8733	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		47895.00000	53334	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		157045.00000	149693	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1066.00000	1276	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		184604.00000	177128	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		400.00000	486	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		211565.00000	204035	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		137.00000	169	13.00	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 04/05/2006 Bond Future	9.00	Call		237735.00000	230183	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		43.00000	54	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.06100	7.00500		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		37884.00000	33989	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		38570.00000	42327	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		59857.00000	54958	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		26846.00000	29599	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		84508.00000	78854	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		19027.00000	21024	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		110540.00000	104342	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		13762.00000	15216	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		137171.00000	130589	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10220.00000	11291	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		21204.00000	18483	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		56868.00000	61799	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		162216.00000	155270	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6170.00000	6876	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		187695.00000	180488	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		3586.00000	4030	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		213191.00000	205807	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2006.00000	2274	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		238394.00000	230897	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1081.00000	1236	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		263095.00000	255529	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		561.00000	647	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			7.05500	6.99800		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		49542.00000	45536	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		49270.00000	53001	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		71764.00000	66969	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		38041.00000	40984	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		95888.00000	90475	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		29923.00000	32248	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		121061.00000	115174	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		24010.00000	25861	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		146681.00000	140433	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		19651.00000	21142	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		169671.00000	163053	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		13725.00000	14845	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		193233.00000	186315	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		9387.00000	10208	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		217059.00000	209907	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		6289.00000	6876	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		240887.00000	233559	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		4128.00000	4537	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		17896.00000	15781	8.99	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	6.50	Put		88361.00000	93984	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		31800.00000	28714	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		66238.00000	70890	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			7.05000	6.99200		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		56583.00000	52500	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		55501.00000	59238	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		79504.00000	74724	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		45223.00000	48262	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		22797.00000	20435	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		91888.00000	97346	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		38000.00000	34741	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		71357.00000	75918	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		103877.00000	98549	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		37584.00000	40076	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		129078.00000	123325	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		31913.00000	33980	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		154516.00000	148431	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		27569.00000	29304	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		176204.00000	169763	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		20523.00000	21902	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		198469.00000	191725	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		15055.00000	16132	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		221069.00000	214075	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10885.00000	11710	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		243791.00000	236593	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7758.00000	8380	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.19700	7.14900		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4224.00000	3737	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2484.00000	2824	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1963.00000	1657	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4537.00000	5058	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7328.00000	6700	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1297.00000	1496	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10956.00000	10236	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		657.00000	764	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14872.00000	14101	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		328.00000	384	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		12.00000	8	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		15673.00000	16495	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		134.00000	96	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		11409.00000	12198	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		665.00000	525	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7577.00000	8265	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18934.00000	18136	2.08	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	8.25	Put		169.00000	198	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		23023.00000	22207	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		59.00000	70	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		27159.00000	26335	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		18.00000	22	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		31299.00000	30473	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		5.00000	6	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.16300	7.11000		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3811.00000	3456	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5459.00000	5898	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5970.00000	5514	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3876.00000	4214	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8621.00000	8082	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2805.00000	3058	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11543.00000	10938	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2021.00000	2209	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14697.00000	14044	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1487.00000	1627	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2120.00000	1875	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7529.00000	8077	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17973.00000	17282	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1093.00000	1196	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21201.00000	20476	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		670.00000	738	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24559.00000	23809	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		394.00000	437	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28003.00000	27236	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		221.00000	247	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			7.14100	7.07800		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5146.00000	4766	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6135.00000	6552	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7164.00000	6715	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4989.00000	5337	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		538.00000	456	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14318.00000	15034	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1173.00000	1027	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11735.00000	12386	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2153.00000	1930	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		9509.00000	10084	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3485.00000	3182	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7651.00000	8145	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9413.00000	8904	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4088.00000	4376	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11839.00000	11282	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3378.00000	3618	1.89	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	8.00	Call		14373.00000	13774	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2789.00000	2988	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16755.00000	16115	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2061.00000	2218	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19282.00000	18606	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1492.00000	1613	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			7.13500	7.06200		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5846.00000	5480	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6484.00000	6868	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1135.00000	1003	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12144.00000	12763	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1975.00000	1783	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10377.00000	10935	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3033.00000	2780	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8837.00000	9335	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4359.00000	4047	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7576.00000	8014	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7587.00000	7172	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5656.00000	5992	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9465.00000	9009	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4976.00000	5269	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11453.00000	10961	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4414.00000	4671	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13564.00000	13042	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3985.00000	4212	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15350.00000	14795	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3240.00000	3435	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17237.00000	16652	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2606.00000	2771	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19216.00000	18604	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2073.00000	2211	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.40900	7.35400		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		19176.00000	16922	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		9519.00000	10917	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		31301.00000	28503	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		5364.00000	6217	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		44919.00000	41769	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		3016.00000	3516	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		59278.00000	55917	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		1716.00000	2005	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		73917.00000	70434	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		996.00000	1164	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		88395.00000	84821	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		412.00000	488	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.00	Call		102913.00000	99293	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		155.00000	186	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		117303.00000	113664	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		53.00000	64	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.41200	7.35600		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24704.00000	22580	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		15391.00000	16901	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		36257.00000	33736	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		11018.00000	12131	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		48888.00000	46072	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		8022.00000	8840	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		62155.00000	59126	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		5958.00000	6563	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		75759.00000	72577	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		4517.00000	4969	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		88760.00000	85426	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2756.00000	3055	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		102107.00000	98662	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1616.00000	1805	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		115616.00000	112097	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		910.00000	1024	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.41600	7.35800		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		20879.00000	19168	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		27767.00000	29732	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		30178.00000	28087	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		21206.00000	22791	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		7327.00000	6455	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		46835.00000	49639	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		13175.00000	11882	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		36221.00000	38604	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		41412.00000	39006	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		16873.00000	18144	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		53464.00000	50810	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		13645.00000	14667	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		66035.00000	63187	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		11216.00000	12044	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		78911.00000	75913	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9367.00000	10045	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		90655.00000	87494	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6655.00000	7171	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		102817.00000	99523	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4626.00000	5008	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		115269.00000	111869	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3145.00000	3420	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.42400	7.36500		6.85	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.25	Call		24498.00000	22776	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		31653.00000	33579	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		33846.00000	31804	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25523.00000	27129	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		16452.00000	15086	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		39370.00000	41652	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9973.00000	8983	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		48944.00000	51602	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		45031.00000	42722	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		21507.00000	22845	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		56907.00000	54384	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		18454.00000	19580	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		69158.00000	66464	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		16045.00000	16999	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		81656.00000	78825	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		14144.00000	14961	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		92463.00000	89477	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10809.00000	11471	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		103684.00000	100563	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		8139.00000	8667	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		115226.00000	111992	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		6038.00000	6451	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.40600	7.35200		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11517.00000	9718	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		19667.00000	22150	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		21661.00000	18979	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		9980.00000	11580	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		35332.00000	31905	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		4301.00000	5155	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		51461.00000	47551	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		1547.00000	1919	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		68799.00000	64648	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		459.00000	589	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5164.00000	4165	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		33640.00000	36923	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		121013.00000	116732	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		3.00000	5	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		86435.00000	82190	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		111.00000	148	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		103898.00000	99625	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		22.00000	30	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.40700	7.35100		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18151.00000	16182	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		26100.00000	28505	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.50	Call		27986.00000	25395	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16400.00000	18184	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		40226.00000	37067	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9570.00000	10785	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		54429.00000	50811	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5158.00000	5914	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		70002.00000	66055	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2556.00000	2984	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10871.00000	9499	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		38833.00000	41836	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		86351.00000	82196	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1161.00000	1380	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		102999.00000	98726	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		482.00000	584	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		119618.00000	115287	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		183.00000	225	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.41100	7.35300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		22612.00000	20553	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		30591.00000	32992	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		32186.00000	29610	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20932.00000	22815	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5593.00000	4868	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		74097.00000	77831	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9473.00000	8374	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		57318.00000	60679	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		15066.00000	13514	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		42741.00000	45648	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		43682.00000	40620	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13645.00000	15042	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		56829.00000	53346	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8448.00000	9425	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		71253.00000	67436	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4956.00000	5598	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		86546.00000	82483	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2749.00000	3145	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		102332.00000	98102	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1439.00000	1668	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.41900	7.36000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		26730.00000	24641	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35110.00000	37480	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		36035.00000	33508	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25493.00000	27426	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8576.00000	7667	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		76448.00000	79999	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		13081.00000	11824	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	6.75	Put		60656.00000	63859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		19089.00000	17431	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		46837.00000	49639	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		46922.00000	43977	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17893.00000	19408	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		59211.00000	55891	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12119.00000	13258	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		72650.00000	69012	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7908.00000	8730	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		86956.00000	83063	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4967.00000	5533	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		101844.00000	97758	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2999.00000	3373	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		117058.00000	112834	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1740.00000	1975	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.39100	7.33700		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		55573.00000	51414	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		1599.00000	1981	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.39300	7.33800		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		58700.00000	54910	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5469.00000	6244	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.39500	7.33800		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		26012.00000	23802	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		33275.00000	35734	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		36295.00000	33569	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23097.00000	25040	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		7033.00000	6192	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		78981.00000	82809	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11503.00000	10268	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		61323.00000	64757	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		17762.00000	16062	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46026.00000	48994	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		48484.00000	45274	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15350.00000	16809	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		62305.00000	58675	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9743.00000	10783	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		77390.00000	73421	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5895.00000	6596	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		93342.00000	89119	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3395.00000	3842	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		109791.00000	105390	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1859.00000	2128	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		126430.00000	121914	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		967.00000	1120	7.95	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future			7.40100	7.34200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		29529.00000	27252	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37017.00000	39506	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		39563.00000	36824	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26866.00000	28892	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9694.00000	8684	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		80941.00000	84696	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		14663.00000	13276	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		64108.00000	67485	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		21234.00000	19417	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		49431.00000	52379	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		51234.00000	48056	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18861.00000	20448	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		64343.00000	60771	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12788.00000	13981	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		78618.00000	74713	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8362.00000	9222	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		93757.00000	89587	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5267.00000	5862	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		109464.00000	105092	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3194.00000	3587	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		125472.00000	120956	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1863.00000	2112	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.36200	7.31000		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		58067.00000	53984	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		1484.00000	1823	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.36400	7.31100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		61136.00000	57394	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5224.00000	5939	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.36400	7.30900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		15074.00000	13016	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20015.00000	22534	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		26278.00000	23361	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10504.00000	12164	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3188.00000	2561	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		51349.00000	55299	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		7515.00000	6272	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		33761.00000	37096	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		57396.00000	53265	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1892.00000	2338	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		40720.00000	37079	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4805.00000	5740	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		75190.00000	70791	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		636.00000	814	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.50	Call		93264.00000	88746	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		182.00000	241	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		111150.00000	106590	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		44.00000	60	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		128650.00000	124077	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		9.00000	13	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.36800	7.31100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		31422.00000	29115	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36472.00000	38852	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		41818.00000	39060	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26388.00000	28318	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15843.00000	14415	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		63594.00000	66853	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		22761.00000	20906	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		48864.00000	51697	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		53827.00000	50644	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18476.00000	19981	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		67230.00000	63671	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12499.00000	13627	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		81748.00000	77871	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8160.00000	8971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		97071.00000	92943	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5136.00000	5695	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		112905.00000	108587	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3114.00000	3483	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		128986.00000	124532	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1818.00000	2052	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10563.00000	9514	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		80573.00000	84211	8.55	0.00	0.00

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<b>Total for Derivatives:</b>		<b>2.00</b>	<b>1,872.00</b>
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<b>Grand Total:</b>		<b>2.00</b>	<b>1,872.00</b>
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