



# Daily MTM Report

Daily summary for 07/03/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.31000	7.27000			0.00	0.00
R157 On 15/09/2015 Bond			7.42000	7.38500			0.00	0.00
R186 On 21/12/2026 Bond			7.08000	7.06500			0.00	0.00
R194 On 28/02/2008 Bond			7.10500	7.06500			0.00	0.00
R201 On 21/12/2014 Bond			7.39500	7.36000			0.00	0.00
R203 On 15/09/2017 Bond			7.41500	7.38000			0.00	0.00
R204 On 21/12/2018 Bond			7.38000	7.34500			0.00	0.00
R207 On 15/01/2020 Bond			7.34100	7.30800			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 04/05/2006 jGovi			241.70000	242.08700		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		120896.00000	117032	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		26.00000	32	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.06000	246.44500		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		164583.00000	160753	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		133.00000	153	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.47200	250.84200		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		208537.00000	204852	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		117.00000	132	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.88200	255.23000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		252367.00000	248895	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		67.00000	75	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.31900	7.28000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40800	7.37600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.03500	7.02300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.12900	7.08900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.38600	7.35200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.39000	7.35700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.36900	7.33500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.33200	7.30000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.12100	7.11400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		654.00000	660	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		375.00000	363	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.02900	7.02100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		908.00000	915	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		857.00000	844	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.07400	7.05200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1241.00000	1267	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		1114.00000	1086	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.15000	7.12700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		976.00000	997	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1890.00000	1854	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.29800	7.24900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1301.00000	1352	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1916.00000	1847	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.38800	7.36000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1586.00000	1617	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1929.00000	1891	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.56000	7.43000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1902.00000	2071	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2087.00000	1913	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.26500	7.22500		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7821.00000	8122	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		8224.00000	7781	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.32900	7.28300		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13091.00000	13481	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12479.00000	12015	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.40900	7.36000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17232.00000	17668	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15190.00000	14717	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.57100	7.53000		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		15097.00000	16277	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		3472.00000	2963	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.61200	7.57000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20425.00000	21536	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		7154.00000	6539	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.65800	7.61500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		24760.00000	25869	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9644.00000	8991	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.62300	7.58600		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		24622.00000	26857	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		1158.00000	855	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.64000	7.60200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		28523.00000	30545	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3972.00000	3393	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.65900	7.62200		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		32178.00000	34032	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		6270.00000	5600	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/03/2006 jRod			6.73200	6.73700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.83700	6.84300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.97800	6.98200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.94100	6.94400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00800	7.01700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.06400	7.07800		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.31700	7.27500		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		6423.00000	5573	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		7451.00000	8325	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2381.00000	1944	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		13749.00000	15036	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12883.00000	11659	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		3682.00000	4182	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21017.00000	19544	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1696.00000	1948	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30081.00000	28473	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		748.00000	865	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39561.00000	37888	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		323.00000	374	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		559.00000	418	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22379.00000	23961	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49132.00000	47424	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		94.00000	111	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		58756.00000	57036	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		23.00000	28	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		68331.00000	66607	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		5.00000	6	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		77818.00000	76094	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1.00000	1	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.31400	7.26900		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		11034.00000	10155	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		11773.00000	12639	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		6349.00000	5722	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		16855.00000	17974	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17138.00000	16036	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		8209.00000	8852	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		24209.00000	22929	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		5710.00000	6176	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31958.00000	30545	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3987.00000	4320	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40154.00000	38644	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2807.00000	3044	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48271.00000	46675	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1643.00000	1794	4.55	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	8.75	Call		56729.00000	55073	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		915.00000	1006	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65391.00000	63697	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		484.00000	535	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.32100	7.27600		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		14383.00000	13551	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		15334.00000	16147	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		9624.00000	8966	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		19770.00000	20755	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		41140.00000	39840	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6193.00000	6537	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		48093.00000	46710	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4388.00000	4648	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		5852.00000	5373	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		25283.00000	26447	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		20188.00000	19202	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12033.00000	12692	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		26665.00000	25550	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		9493.00000	10022	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		33646.00000	32426	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7544.00000	7968	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3128.00000	2819	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		31935.00000	33269	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55412.00000	53960	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3032.00000	3223	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63013.00000	61507	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2042.00000	2179	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70820.00000	69272	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1339.00000	1435	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.34400	7.29900		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		16917.00000	16144	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		18595.00000	19360	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		12218.00000	11573	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		22502.00000	23395	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5102.00000	4731	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		32838.00000	34006	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		8252.00000	7743	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		27221.00000	28251	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		22705.00000	21818	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		15856.00000	16506	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		28973.00000	27990	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		13674.00000	14229	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		35596.00000	34534	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11925.00000	12401	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		42478.00000	41350	4.98	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	8.25	Put		10512.00000	10923	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		48446.00000	47249	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		8261.00000	8601	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		54734.00000	53474	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6403.00000	6682	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		61296.00000	59981	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4895.00000	5118	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68087.00000	66726	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3689.00000	3866	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.42700	7.39100		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		18859.00000	16958	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		9745.00000	10863	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		8064.00000	6917	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		19973.00000	21845	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		33742.00000	31268	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		4023.00000	4567	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51358.00000	48558	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		1441.00000	1660	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		70259.00000	67325	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		544.00000	628	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		108229.00000	105221	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		77.00000	89	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2307.00000	1845	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		35666.00000	38223	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		89328.00000	86340	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		204.00000	235	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		126823.00000	123807	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		17.00000	19	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		145100.00000	142081	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3.00000	4	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.43000	7.39300		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		27673.00000	25906	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		18933.00000	20197	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		16540.00000	15222	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		28336.00000	30048	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		41562.00000	39427	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		12686.00000	13581	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		57124.00000	54714	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		8502.00000	9122	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		73724.00000	71118	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		5738.00000	6162	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		8444.00000	7596	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		41184.00000	43366	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		90876.00000	88135	7.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	8.50	Put		3900.00000	4190	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		107760.00000	104903	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2159.00000	2332	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		125002.00000	122070	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1134.00000	1232	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		142351.00000	139372	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		564.00000	616	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.43800	7.40100		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		34609.00000	32937	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		26718.00000	28002	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		23483.00000	22135	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		35635.00000	37243	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		93767.00000	91288	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		9436.00000	9913	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		7863.00000	7204	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		61279.00000	63576	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		14488.00000	13488	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		47073.00000	49029	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		47908.00000	45960	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		20356.00000	21364	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		62419.00000	60248	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		15577.00000	16363	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		77823.00000	75478	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		12058.00000	12669	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		108930.00000	106319	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6382.00000	6727	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		124622.00000	121908	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4199.00000	4441	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		140649.00000	137857	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2687.00000	2851	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		156845.00000	153997	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1671.00000	1779	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		173076.00000	170188	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1010.00000	1078	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.45500	7.41900		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		39676.00000	38125	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		33385.00000	34635	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		28279.00000	26983	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		41528.00000	43032	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		18653.00000	17638	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		51812.00000	53598	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		53427.00000	51661	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		27960.00000	28995	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		68127.00000	66190	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		23841.00000	24704	7.88	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	8.25	Call		83358.00000	81283	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		20599.00000	21325	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		98983.00000	96799	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		18094.00000	18710	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		112490.00000	110187	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		13804.00000	14301	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		126533.00000	124127	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		10377.00000	10771	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		140991.00000	138498	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7685.00000	7992	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		155749.00000	153183	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5606.00000	5840	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		170700.00000	168076	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4027.00000	4204	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			7.08000	7.06500		9.61	30.00	30.00
R186 On 04/05/2006 Bond Future	7.00	Call		17618.00000	16543	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		26566.00000	27543	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5748.00000	5223	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		49938.00000	51466	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		38029.00000	36478	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		13036.00000	13536	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		63781.00000	61949	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		6091.00000	6312	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		91992.00000	90027	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2799.00000	2886	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		120861.00000	118840	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1304.00000	1335	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1059.00000	914	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		81852.00000	83760	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		149238.00000	147193	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		410.00000	417	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		177165.00000	175114	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		112.00000	113	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		204303.00000	202251	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		27.00000	27	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		230546.00000	228494	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5.00000	5	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.07400	7.05900		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		31212.00000	30134	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		39278.00000	40239	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		16121.00000	15394	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		59165.00000	60478	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		52077.00000	50699	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		26446.00000	27108	10.82	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	7.50	Call		76139.00000	74544	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18037.00000	18481	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		101923.00000	100179	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12524.00000	12820	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		128494.00000	126653	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8924.00000	9122	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		153792.00000	151870	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		5126.00000	5243	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		179542.00000	177569	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2812.00000	2878	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		205279.00000	203275	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1474.00000	1509	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		230672.00000	228650	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		738.00000	756	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		255508.00000	253476	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		354.00000	362	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			7.07000	7.05500		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		43086.00000	42002	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		50552.00000	51493	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		26532.00000	25710	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		68708.00000	69911	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		64379.00000	63069	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		38394.00000	39110	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		87887.00000	86404	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		29660.00000	30202	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		112672.00000	111058	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		23359.00000	23771	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		138057.00000	136348	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		18766.00000	19082	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		161069.00000	159270	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		12861.00000	13088	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		184716.00000	182849	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		8609.00000	8767	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		208661.00000	206743	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5629.00000	5736	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		232619.00000	230664	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3597.00000	3667	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		14075.00000	13528	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		92278.00000	93757	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			7.06800	7.05400		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		50172.00000	49162	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		57446.00000	58313	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		32676.00000	31879	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		74390.00000	75469	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		72203.00000	71011	11.23	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.25	Put		46277.00000	46963	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		18780.00000	18214	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		96228.00000	97539	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		95938.00000	94605	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		38002.00000	38546	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		120687.00000	119246	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		31878.00000	32314	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		145806.00000	144282	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		27216.00000	27569	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		167391.00000	165786	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		20066.00000	20338	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		189616.00000	187946	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		14559.00000	14765	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		212225.00000	210501	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10397.00000	10550	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		234986.00000	233220	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7310.00000	7420	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.10000	7.05500		1.59	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		2106.00000	1760	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3057.00000	3489	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4726.00000	4183	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1362.00000	1597	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8212.00000	7543	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		558.00000	666	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12138.00000	11405	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		216.00000	260	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16248.00000	15488	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		82.00000	99	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		5.00000	3	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14042.00000	14817	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		97.00000	65	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9749.00000	10494	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		630.00000	483	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5920.00000	6550	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20420.00000	19650	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		32.00000	39	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24594.00000	23819	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		7.00000	9	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28765.00000	27988	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1.00000	2	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32917.00000	32140	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.05400	7.00400		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4197.00000	3819	1.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	7.00	Put		4257.00000	4628	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2335.00000	2070	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6156.00000	6640	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6549.00000	6072	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2868.00000	3140	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9380.00000	8824	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1974.00000	2168	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12463.00000	11849	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1351.00000	1488	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15747.00000	15093	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		948.00000	1045	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19132.00000	18450	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		664.00000	731	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22494.00000	21785	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		374.00000	415	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25954.00000	25228	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		200.00000	224	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29472.00000	28735	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		102.00000	115	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			7.02000	6.96800		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5545.00000	5201	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5139.00000	5454	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3774.00000	3496	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6545.00000	6927	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7668.00000	7266	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4099.00000	4356	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		586.00000	509	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12972.00000	13554	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1279.00000	1143	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10446.00000	10969	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2341.00000	2135	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8303.00000	8756	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		10016.00000	9565	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3296.00000	3505	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12532.00000	12042	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2676.00000	2846	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		15148.00000	14627	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2170.00000	2308	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17641.00000	17087	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1553.00000	1659	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20270.00000	19689	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1085.00000	1164	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			7.01000	6.95600		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6156.00000	5865	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5703.00000	5968	1.45	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	6.75	Call		4608.00000	4358	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6733.00000	7039	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7953.00000	7626	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4931.00000	5160	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1217.00000	1108	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11135.00000	11582	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2107.00000	1950	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9417.00000	9817	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3221.00000	3017	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7934.00000	8286	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9883.00000	9525	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4302.00000	4500	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11918.00000	11534	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3787.00000	3959	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		14068.00000	13663	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3398.00000	3548	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15922.00000	15493	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2721.00000	2848	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17875.00000	17425	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2153.00000	2258	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19917.00000	19448	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1682.00000	1769	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.40400	7.36800		6.39	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		16325.00000	14777	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		7600.00000	8440	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		28650.00000	26698	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		3643.00000	4080	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		42676.00000	40497	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1704.00000	1913	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		57428.00000	55136	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		796.00000	893	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		72368.00000	70024	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		379.00000	423	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		87168.00000	84794	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		116.00000	130	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		101858.00000	99473	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		31.00000	35	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		116327.00000	113939	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		7.00000	8	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.40800	7.37100		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		22599.00000	21170	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		14262.00000	15232	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		34076.00000	32364	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		9812.00000	10500	7.07	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	8.00	Call		46743.00000	44827	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		6853.00000	7336	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		60103.00000	58044	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		4880.00000	5221	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		73818.00000	71661	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3551.00000	3794	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		87072.00000	84822	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2042.00000	2193	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		100635.00000	98324	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1120.00000	1208	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		114316.00000	111965	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		585.00000	634	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.41300	7.37700		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		28194.00000	26880	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		20428.00000	21394	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		19085.00000	18021	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		27179.00000	28395	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		11678.00000	10889	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35930.00000	37421	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		6216.00000	5699	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		46930.00000	48694	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		39298.00000	37778	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		15965.00000	16725	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		51290.00000	49609	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		12677.00000	13276	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		63848.00000	62042	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		10235.00000	10710	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		76738.00000	74838	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8400.00000	8780	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		88625.00000	86626	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5832.00000	6113	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		100936.00000	98858	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3950.00000	4152	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		113529.00000	111389	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2610.00000	2751	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.42600	7.39000		6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		31864.00000	30610	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25088.00000	26058	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		22713.00000	21664	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		31416.00000	32590	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		14938.00000	14116	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		39404.00000	40805	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		8798.00000	8213	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		49316.00000	50955	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		42887.00000	41463	7.46	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	7.75	Put		20911.00000	21710	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		54655.00000	53094	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		17750.00000	18413	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		66837.00000	65169	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		15272.00000	15827	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		79293.00000	77538	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		13329.00000	13798	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		90170.00000	88321	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10064.00000	10439	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		101475.00000	99545	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		7478.00000	7772	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		113108.00000	111110	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5467.00000	5693	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.42100	7.38500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		17548.00000	15730	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		8486.00000	9516	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		7954.00000	6844	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		18723.00000	20462	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		31444.00000	29058	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		3032.00000	3493	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		48122.00000	45426	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		828.00000	980	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		65890.00000	63078	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		169.00000	205	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2791.00000	2281	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		33887.00000	36225	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		118390.00000	115542	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		83730.00000	80888	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		25.00000	32	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		101260.00000	98413	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		3.00000	4	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.42300	7.38600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24691.00000	22987	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15841.00000	17021	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		15240.00000	13982	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		25925.00000	27550	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		8549.00000	7712	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		39248.00000	41294	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		36794.00000	34686	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		8876.00000	9650	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		51061.00000	48634	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4527.00000	4983	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		66798.00000	64155	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	8.25	Put		2089.00000	2329	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		83323.00000	80552	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		869.00000	981	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		100104.00000	97268	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		325.00000	371	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		116808.00000	113942	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		109.00000	126	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.42900	7.39200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		29132.00000	27505	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20879.00000	22090	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		19902.00000	18623	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		30882.00000	32440	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		12809.00000	11866	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43485.00000	45379	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4335.00000	3925	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		75840.00000	78267	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7721.00000	7074	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58567.00000	60758	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		40417.00000	38463	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13381.00000	14265	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		53479.00000	51246	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8100.00000	8703	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		67912.00000	65461	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4616.00000	5001	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		83268.00000	80660	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2472.00000	2700	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		99133.00000	96422	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1241.00000	1367	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.44200	7.40600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		32927.00000	31407	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25864.00000	27056	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		23963.00000	22719	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35822.00000	37291	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7093.00000	6583	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		78445.00000	80646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		11161.00000	10438	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62215.00000	64204	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		16727.00000	15756	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47955.00000	49695	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		43558.00000	41773	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18008.00000	18935	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		55680.00000	53656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12067.00000	12756	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		69030.00000	66807	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7767.00000	8257	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	8.50	Call		83307.00000	80926	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4797.00000	5128	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		98205.00000	95706	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2839.00000	3052	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		113447.00000	110866	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1608.00000	1739	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.38600	7.35000		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		53631.00000	50744	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		753.00000	892	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.38900	7.35200		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		56575.00000	53959	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4509.00000	4963	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.39300	7.35600		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		23804.00000	22371	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		32545.00000	34139	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		15813.00000	14728	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		45554.00000	47497	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		33948.00000	32161	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		22227.00000	23469	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5809.00000	5300	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		79235.00000	81754	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9899.00000	9129	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		61196.00000	63454	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		46120.00000	44006	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14463.00000	15377	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		60025.00000	57630	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8941.00000	9574	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		75255.00000	72639	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5238.00000	5651	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		91373.00000	88597	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2904.00000	3156	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		107975.00000	105091	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1521.00000	1665	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		124738.00000	121787	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		752.00000	830	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.40100	7.36500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		27384.00000	25998	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36733.00000	38251	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		19330.00000	18235	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		49388.00000	51197	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		37252.00000	35573	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26416.00000	27641	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		8410.00000	7820	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		81518.00000	83832	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	6.75	Call		13057.00000	12232	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		64362.00000	66442	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		48840.00000	46883	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18328.00000	19275	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		61939.00000	59736	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12246.00000	12947	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		76261.00000	73853	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7866.00000	8362	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		91481.00000	88912	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4852.00000	5187	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		107281.00000	104592	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2871.00000	3087	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		123377.00000	120605	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1629.00000	1761	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.34700	7.31300		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		56967.00000	54183	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		639.00000	749	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.34900	7.31500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		59730.00000	57252	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4155.00000	4539	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.35000	7.31600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		13911.00000	12628	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		19437.00000	20984	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		6601.00000	5849	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		33432.00000	35510	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		25063.00000	23222	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		9874.00000	10863	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2614.00000	2253	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		51359.00000	53828	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		56505.00000	53910	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1586.00000	1821	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		39635.00000	37335	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4303.00000	4833	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		74458.00000	71714	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		489.00000	575	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		92624.00000	89819	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		126.00000	151	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		110549.00000	107725	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		27.00000	33	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		128062.00000	125232	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		5.00000	6	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.35600	7.32200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		29682.00000	28291	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		35638.00000	37043	8.55	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	7.00	Call		21158.00000	20047	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		48168.00000	49853	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		40021.00000	38350	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25498.00000	26623	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		14442.00000	13596	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		63100.00000	65050	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		52049.00000	50117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17605.00000	18469	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		65535.00000	63374	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11710.00000	12345	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		80174.00000	77824	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7493.00000	7939	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		95636.00000	93140	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4607.00000	4907	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		111604.00000	109000	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2720.00000	2912	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		127802.00000	125123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1541.00000	1658	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9408.00000	8795	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		80325.00000	82508	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>30.00</b>	<b>2,023.00</b>
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<b>Grand Total:</b>							<b>30.00</b>	<b>2,023.00</b>
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