



# Daily MTM Report

Daily summary for 06/04/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.25500	7.25000			0.00	0.00
R157 On 15/09/2015 Bond			7.44500	7.46000			0.00	0.00
R186 On 21/12/2026 Bond			7.20000	7.21000			0.00	0.00
R194 On 28/02/2008 Bond			7.13500	7.12000			0.00	0.00
R201 On 21/12/2014 Bond			7.43500	7.45000			0.00	0.00
R203 On 15/09/2017 Bond			7.45500	7.47000			0.00	0.00
R204 On 21/12/2018 Bond			7.45000	7.46500			0.00	0.00
R207 On 15/01/2020 Bond			7.43100	7.44600			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			241.28100	241.18900		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		111891.00000	112810	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		1.00000	0	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.61400	245.51800		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		155255.00000	156209	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		75.00000	69	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.06000	249.94800		4.10	3.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		199569.00000	200683	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		89.00000	83	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.51800	254.38900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		243945.00000	245232	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		55.00000	52	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.25400	7.25100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.45900	7.47700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.16400	7.17400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.15000	7.13700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.42500	7.44100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.45000	7.46600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.43800	7.45300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.42100	7.43600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11700	7.11800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		515.00000	508	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		226.00000	221	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.12800	7.13000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		958.00000	952	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		640.00000	639	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.15600	7.15700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1304.00000	1300	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		919.00000	918	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.24600	7.27200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1061.00000	1031	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1619.00000	1653	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.30100	7.32400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1326.00000	1299	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1757.00000	1786	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.37400	7.41000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1592.00000	1548	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1812.00000	1857	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.46500	7.50900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1955.00000	1895	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1931.00000	1988	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.52000	7.54500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27139.00000	27093	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		27019.00000	27026	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.28200	7.30100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6135.00000	5854	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		5133.00000	5204	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.34200	7.35500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12427.00000	12253	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10478.00000	10546	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.40300	7.41200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16692.00000	16569	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13687.00000	13731	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.50000	7.51100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		12599.00000	12173	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1767.00000	1797	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.53300	7.54600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18540.00000	18143	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6269.00000	6409	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.56600	7.58300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22949.00000	22472	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9159.00000	9384	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.60200	7.62300		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		26197.00000	24780	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		165.00000	197	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.61900	7.64100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29776.00000	28501	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2523.00000	2761	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.63500	7.65900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/11/2006 jNote	7.25	Call		33303.00000	32016	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4832.00000	5194	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.73000	6.73300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.84600	6.85000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98800	6.99300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.96000	6.96200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.02200	7.02400		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.25900	7.25400		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		3748.00000	3581	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		3913.00000	3951	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		501.00000	448	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11005.00000	11158	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		10924.00000	10708	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		859.00000	849	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20306.00000	20094	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		122.00000	116	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30210.00000	30003	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		14.00000	12	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40102.00000	39896	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1.00000	1	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		13.00000	10	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		20969.00000	21172	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49901.00000	49695	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	3.70	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		59596.00000	59391	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	3.89	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		69189.00000	68984	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	4.12	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		78680.00000	78475	4.35	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	4.35	0.00	0.00
R153 On 03/08/2006 Bond Future			7.25300	7.24700		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		8333.00000	8181	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8216.00000	8298	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3819.00000	3718	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13470.00000	13603	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14545.00000	14355	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		4760.00000	4803	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22026.00000	21812	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2672.00000	2692	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30323.00000	30097	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1497.00000	1504	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		39042.00000	38810	3.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.25	Put		840.00000	842	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47936.00000	47702	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		454.00000	453	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56915.00000	56681	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		246.00000	245	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65904.00000	65670	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		142.00000	140	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.24900	7.24500		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11054.00000	10954	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		10871.00000	10917	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6244.00000	6168	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15256.00000	15326	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		38759.00000	38615	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2678.00000	2681	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46765.00000	46618	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1926.00000	1925	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2990.00000	2941	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21286.00000	21384	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16917.00000	16799	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7629.00000	7657	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23655.00000	23524	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5349.00000	5364	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31005.00000	30866	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3768.00000	3776	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1114.00000	1089	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		28786.00000	28908	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54917.00000	54769	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1402.00000	1400	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63136.00000	62987	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1030.00000	1028	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71382.00000	71233	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		767.00000	764	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.25800	7.25600		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13785.00000	13727	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		13990.00000	14001	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9145.00000	9097	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		17957.00000	17977	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2865.00000	2840	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29130.00000	29173	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5493.00000	5456	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22991.00000	23023	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19309.00000	19244	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10987.00000	10991	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25453.00000	25383	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8682.00000	8681	3.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.00	Call		32042.00000	31969	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6899.00000	6895	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38969.00000	38894	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5531.00000	5525	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46120.00000	46044	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4463.00000	4455	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53437.00000	53360	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3635.00000	3627	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		60885.00000	60807	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3012.00000	3003	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68391.00000	68314	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2521.00000	2513	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.45000	7.46500		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		9430.00000	10015	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6512.00000	5844	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		1696.00000	1833	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		19801.00000	18685	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		24852.00000	25884	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1328.00000	1107	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		43897.00000	45108	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		176.00000	134	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		63536.00000	64784	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		17.00000	11	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		101955.00000	103208	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	6.31	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		84.00000	91	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		39639.00000	38393	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		82929.00000	84182	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		1.00000	1	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		120610.00000	121863	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	6.58	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		138900.00000	140153	6.85	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	6.85	0.00	0.00
R157 On 03/08/2006 Bond Future			7.45400	7.47000		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		18407.00000	19034	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15964.00000	15285	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8809.00000	9190	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		26902.00000	25977	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		31388.00000	32241	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8808.00000	8356	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		46929.00000	47958	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4604.00000	4327	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		64023.00000	65169	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2334.00000	2174	5.97	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.00	Call		3203.00000	3378	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		42240.00000	41109	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		81837.00000	83054	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1158.00000	1069	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		99875.00000	101132	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		571.00000	523	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		117853.00000	119133	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		281.00000	256	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		135630.00000	136922	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		140.00000	127	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.46000	7.47800		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		23830.00000	24528	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		22081.00000	21347	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		36198.00000	37078	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14788.00000	14236	5.68	8.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		13884.00000	14381	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		32179.00000	31243	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		82342.00000	83576	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4154.00000	3954	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2843.00000	2995	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		62402.00000	61121	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6934.00000	7238	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		45662.00000	44533	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		50458.00000	51489	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9759.00000	9357	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		65999.00000	67146	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6376.00000	6091	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		99124.00000	100418	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2719.00000	2580	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		116070.00000	117407	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1790.00000	1694	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		132974.00000	134342	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1155.00000	1089	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		149781.00000	151169	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		749.00000	704	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		166314.00000	167722	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		391.00000	366	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.47400	7.49400		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		29634.00000	30387	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		29169.00000	28372	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		19525.00000	20110	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		38599.00000	37635	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		11706.00000	12122	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		50691.00000	49556	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		41437.00000	42342	5.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.75	Put		21796.00000	21151	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		54681.00000	55717	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16220.00000	15706	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		69034.00000	70179	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12102.00000	11696	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		84119.00000	85351	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9056.00000	8737	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		99671.00000	100972	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6810.00000	6561	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		115486.00000	116841	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5156.00000	4961	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		131414.00000	132811	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3934.00000	3780	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		147344.00000	148773	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3027.00000	2906	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		162826.00000	164291	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1979.00000	1894	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.20200	7.21200		7.37	0.00	33.00
R186 On 04/05/2006 Bond Future	7.25	Call		14969.00000	15536	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		9892.00000	9118	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		2480.00000	2579	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		31344.00000	30102	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		97.00000	98	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		64204.00000	62864	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		39719.00000	40798	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		1946.00000	1684	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		69540.00000	70829	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		263.00000	210	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		99668.00000	101002	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		27.00000	20	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		100710.00000	99369	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		128913.00000	130253	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1.00000	1	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		157137.00000	158478	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		184361.00000	185702	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		210625.00000	211966	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	9.43	0.00	0.00
R186 On 03/08/2006 Bond Future			7.20000	7.21000		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		28703.00000	29323	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		23395.00000	22683	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		12869.00000	13220	7.78	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.00	Put		41258.00000	40278	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4181.00000	4322	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		67549.00000	66358	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		50308.00000	51171	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12530.00000	12061	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		75567.00000	76612	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6492.00000	6205	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		102569.00000	103732	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3321.00000	3153	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		129638.00000	130890	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1295.00000	1216	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		156856.00000	158155	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		450.00000	417	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		183621.00000	184941	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		139.00000	127	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		209648.00000	210976	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		38.00000	34	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		234840.00000	236171	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		9.00000	8	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.19600	7.20700		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		38033.00000	38738	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		32367.00000	31617	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		21156.00000	21640	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		48940.00000	47968	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		9741.00000	10015	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		72236.00000	71054	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		59037.00000	59937	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21129.00000	20574	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		82721.00000	83776	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13727.00000	13327	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		107963.00000	109133	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8991.00000	8706	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		132804.00000	134080	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4915.00000	4735	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		158326.00000	159675	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2537.00000	2431	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		183950.00000	185347	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1237.00000	1178	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		209272.00000	210697	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		569.00000	539	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3275.00000	3390	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		101797.00000	100456	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.19600	7.20800		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		46421.00000	47198	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		40928.00000	40129	8.87	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.00	Call		28645.00000	29227	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		56351.00000	55358	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		15765.00000	16150	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		77911.00000	76720	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		7271.00000	7485	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		105151.00000	103789	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		67317.00000	68262	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29813.00000	29182	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		90246.00000	91329	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		21870.00000	21377	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		114330.00000	115520	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16172.00000	15787	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		137275.00000	138574	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10383.00000	10105	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		161067.00000	162451	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6442.00000	6251	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		185259.00000	186707	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3863.00000	3736	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		209484.00000	210978	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2239.00000	2158	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.13800	7.12100		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		620.00000	522	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2711.00000	2907	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2936.00000	2706	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		713.00000	776	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6638.00000	6355	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		124.00000	134	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10799.00000	10506	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		17.00000	17	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15029.00000	14736	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		2.00000	2	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		15177.00000	15470	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10791.00000	11085	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		25.00000	17	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6454.00000	6740	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19249.00000	18955	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		23448.00000	23154	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		27624.00000	27330	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		31777.00000	31484	1.68	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	1.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.10200	7.08400		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2347.00000	2220	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3606.00000	3749	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4642.00000	4463	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2159.00000	2250	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		836.00000	770	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5856.00000	6059	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7458.00000	7243	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1252.00000	1306	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10636.00000	10398	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		725.00000	756	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14034.00000	13782	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		434.00000	452	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17458.00000	17197	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		189.00000	197	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20995.00000	20729	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		74.00000	78	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24581.00000	24313	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		26.00000	27	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28180.00000	27910	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		8.00000	9	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.06300	7.04700		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3231.00000	3127	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3827.00000	3926	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5286.00000	5155	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2718.00000	2790	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1695.00000	1624	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5468.00000	5599	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		9.00000	8	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13396.00000	13598	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		108.00000	98	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10276.00000	10469	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		609.00000	573	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7573.00000	7739	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7674.00000	7523	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1957.00000	2008	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10288.00000	10122	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1434.00000	1471	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13030.00000	12853	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1053.00000	1079	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15718.00000	15532	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		632.00000	648	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18544.00000	18351	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		361.00000	371	1.53	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future			7.04100	7.02700		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3876.00000	3799	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4154.00000	4221	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2378.00000	2318	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5234.00000	5318	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5600.00000	5509	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3309.00000	3362	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		157.00000	148	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10806.00000	10941	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		554.00000	531	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8596.00000	8717	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1284.00000	1243	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6728.00000	6831	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7557.00000	7455	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2707.00000	2749	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9653.00000	9542	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2253.00000	2286	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11846.00000	11729	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1906.00000	1933	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13844.00000	13720	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1373.00000	1394	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15958.00000	15829	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		966.00000	981	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18168.00000	18034	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		664.00000	674	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.44000	7.45600		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		7445.00000	7974	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4547.00000	4019	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		20033.00000	20932	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		853.00000	696	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		35255.00000	36283	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		109.00000	81	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		50816.00000	51869	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		11.00000	7	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		66163.00000	67219	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		1.00000	1	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		81225.00000	82282	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		96000.00000	97057	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		110493.00000	111549	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		0.00000	0	6.14	0.00	0.00
R201 On 03/08/2006 Bond Future			7.44700	7.46300		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		13511.00000	14021	4.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	7.50	Put		11128.00000	10605	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		24141.00000	24842	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5831.00000	5500	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		36922.00000	37759	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2986.00000	2791	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		50787.00000	51708	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1519.00000	1407	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		65088.00000	66059	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		776.00000	714	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		79353.00000	80360	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		279.00000	253	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		93649.00000	94672	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		88.00000	79	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		107802.00000	108831	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		25.00000	22	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.45100	7.46900		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		17342.00000	17907	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15392.00000	14822	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		9290.00000	9675	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		23199.00000	22450	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4092.00000	4307	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		34159.00000	33240	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1327.00000	1416	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		47857.00000	46811	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		27515.00000	28235	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9997.00000	9583	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		39348.00000	40189	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6550.00000	6256	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		52105.00000	53033	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4307.00000	4101	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		65312.00000	66304	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2790.00000	2647	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		78448.00000	79498	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1470.00000	1385	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		91898.00000	92985	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		728.00000	681	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		105442.00000	106552	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		338.00000	313	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.46200	7.48200		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		20282.00000	20892	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19177.00000	18557	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		12173.00000	12625	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		26547.00000	25769	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6368.00000	6660	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		36505.00000	35567	4.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	6.75	Call		2676.00000	2830	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		48866.00000	47790	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		30257.00000	31004	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13951.00000	13469	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		41962.00000	42813	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10729.00000	10350	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		53479.00000	54422	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7585.00000	7298	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		66022.00000	67029	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5729.00000	5506	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		78048.00000	79123	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3613.00000	3458	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		90520.00000	91646	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2194.00000	2090	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		103251.00000	104415	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1282.00000	1215	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.45900	7.47400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9792.00000	10292	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7752.00000	7073	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		2632.00000	2777	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		20423.00000	19390	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		23246.00000	24158	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1856.00000	1589	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		40527.00000	41651	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		255.00000	199	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		58718.00000	59891	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		19.00000	13	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		399.00000	416	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		38517.00000	37355	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		111368.00000	112547	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		76683.00000	77862	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		94235.00000	95414	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.46300	7.47900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		18612.00000	19192	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16990.00000	16331	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10396.00000	10770	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		28308.00000	27443	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5124.00000	5332	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		43050.00000	42019	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		29877.00000	30669	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9185.00000	8738	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	8.00	Call		43731.00000	44705	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4423.00000	4158	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		59364.00000	60465	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1881.00000	1744	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		75929.00000	77107	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		702.00000	641	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		92782.00000	93997	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		229.00000	205	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		109537.00000	110768	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		65.00000	57	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.46800	7.48500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		23692.00000	24315	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22551.00000	21878	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		15386.00000	15842	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		33478.00000	32639	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		9311.00000	9620	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		47099.00000	46112	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2687.00000	2794	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		81304.00000	80116	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5215.00000	5406	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		63174.00000	62069	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		34240.00000	35031	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14316.00000	13812	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		46792.00000	47736	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8524.00000	8173	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		60927.00000	61995	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4742.00000	4515	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		76142.00000	77302	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2457.00000	2322	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		91963.00000	93184	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1183.00000	1109	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.47900	7.49800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		27894.00000	28584	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27744.00000	27012	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		19668.00000	20208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		38440.00000	37557	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5117.00000	5302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		83382.00000	82143	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8456.00000	8737	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		66424.00000	65281	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		13230.00000	13630	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		51370.00000	50348	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		37896.00000	38738	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19259.00000	18678	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		49526.00000	50509	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.00	Put		12827.00000	12387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		62528.00000	63634	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8178.00000	7862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		76581.00000	77787	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4984.00000	4767	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		91351.00000	92633	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2898.00000	2758	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		106533.00000	107869	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1607.00000	1521	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.45400	7.46900		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		43195.00000	44384	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		275.00000	216	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.46000	7.47600		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		46626.00000	47656	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4800.00000	4516	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.46300	7.48100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		26566.00000	27272	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25030.00000	24278	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		17662.00000	18188	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		36586.00000	35654	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		11008.00000	11373	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		50933.00000	49839	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3439.00000	3576	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		87048.00000	85727	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6393.00000	6626	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		67874.00000	66649	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		37709.00000	38595	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16236.00000	15664	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		50848.00000	51899	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9947.00000	9540	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		65571.00000	66758	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5738.00000	5467	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		81394.00000	82684	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3109.00000	2941	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		97849.00000	99211	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1579.00000	1482	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		114553.00000	115959	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		751.00000	699	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.47200	7.49000		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		30338.00000	31040	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29541.00000	28804	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		21515.00000	22065	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		40903.00000	40015	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		14568.00000	14978	7.86	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	7.00	Put		54665.00000	53637	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5724.00000	5915	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		88870.00000	87624	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9381.00000	9670	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		70725.00000	69576	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		41011.00000	41863	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20537.00000	19952	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		53367.00000	54361	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13711.00000	13268	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		67131.00000	68248	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8774.00000	8453	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		81964.00000	83181	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5373.00000	5152	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		97515.00000	98809	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3144.00000	3000	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		113467.00000	114815	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1757.00000	1668	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.43600	7.45000		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		44983.00000	46107	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		247.00000	194	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.44100	7.45600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		48398.00000	49382	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4619.00000	4357	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.44300	7.45900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		16955.00000	17642	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		13598.00000	12970	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		8230.00000	8642	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		25587.00000	24685	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3288.00000	3488	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		41951.00000	40836	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1053.00000	1129	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		61630.00000	60391	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		45397.00000	46540	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2310.00000	2138	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		29641.00000	30591	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6141.00000	5777	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		62850.00000	64100	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		713.00000	648	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		80845.00000	82140	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		179.00000	159	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		98727.00000	100037	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		36.00000	32	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		116231.00000	117545	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		6.00000	5	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future			7.44900	7.46600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		31964.00000	32649	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29212.00000	28517	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		22827.00000	23368	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		40554.00000	39715	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		15576.00000	15981	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		54357.00000	53383	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		10114.00000	10402	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		70543.00000	69450	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		42936.00000	43765	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20263.00000	19712	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		55560.00000	56523	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13506.00000	13089	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		69544.00000	70623	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8634.00000	8333	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		84545.00000	85718	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5287.00000	5080	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		100210.00000	101455	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3097.00000	2962	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		116224.00000	117520	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1734.00000	1650	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6227.00000	6418	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		88914.00000	87726	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>11.00</b>	<b>2,617.00</b>
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<b>Grand Total:</b>							<b>11.00</b>	<b>2,617.00</b>
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