



Daily MTM Report

Daily summary for 13/04/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.27000	7.28500			0.00	0.00
R157 On 15/09/2015 Bond			7.47000	7.48500			0.00	0.00
R186 On 21/12/2026 Bond			7.23000	7.24000			0.00	0.00
R194 On 28/02/2008 Bond			7.14000	7.16000			0.00	0.00
R201 On 21/12/2014 Bond			7.46000	7.47500			0.00	0.00
R203 On 15/09/2017 Bond			7.47500	7.48500			0.00	0.00
R204 On 21/12/2018 Bond			7.47500	7.48500			0.00	0.00
R207 On 15/01/2020 Bond			7.45900	7.47100			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			241.02000	240.85600		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		108560.00000	110200	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		0.00000	0	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.32700	245.16700		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		151738.00000	153330	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		68.00000	60	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.74800	249.61900		4.10	0.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		196276.00000	197560	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		86.00000	80	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.19000	254.09300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		240985.00000	241952	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			7.26900	7.28400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.48400	7.49900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.19500	7.20400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.15500	7.17400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.44800	7.46300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.46900	7.47900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.46100	7.47100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.44500	7.45800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11900	7.12700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		487.00000	468	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		176.00000	176	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.18100	7.18800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1018.00000	1004	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		557.00000	561	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.23100	7.23300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1391.00000	1386	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		821.00000	820	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.31900	7.33100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1109.00000	1094	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1523.00000	1537	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.36400	7.38300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1379.00000	1356	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1666.00000	1689	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.40800	7.41700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1588.00000	1576	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1791.00000	1801	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.49500	7.50700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1940.00000	1923	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1922.00000	1936	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.53200	7.54800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27003.00000	26965	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26872.00000	26871	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.32500	7.33600		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		5754.00000	5536	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		4119.00000	4095	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.38300	7.39300		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12461.00000	12313	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9808.00000	9846	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.43600	7.44700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16782.00000	16638	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13129.00000	13188	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.53000	7.54100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13104.00000	12656	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1038.00000	1044	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.56400	7.57800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19122.00000	18686	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5536.00000	5677	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.59600	7.61100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23452.00000	23020	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8515.00000	8700	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.63100	7.64600		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		27650.00000	26625	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		47.00000	51	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.64800	7.66400		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		30890.00000	29935	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2070.00000	2210	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.66400	7.68000		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		34230.00000	33349	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4332.00000	4544	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.40000	6.71800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.51400	6.81600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.64300	6.95000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.78500	6.94000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.85200	7.00500		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.27300	7.28900		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		2593.00000	2807	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4196.00000	3753	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		196.00000	216	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12139.00000	11501	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9396.00000	9905	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		770.00000	622	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18822.00000	19457	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		76.00000	54	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28763.00000	29418	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		5.00000	3	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38663.00000	39320	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2.00000	2	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22396.00000	21739	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48462.00000	49120	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		58158.00000	58815	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		67751.00000	68408	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		77242.00000	77899	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			7.27100	7.28600		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		7345.00000	7590	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8743.00000	8406	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3176.00000	3313	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14342.00000	13896	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13300.00000	13649	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5030.00000	4797	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		20626.00000	21058	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2787.00000	2636	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		28844.00000	29333	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1533.00000	1439	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		37528.00000	38054	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		841.00000	785	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46411.00000	46961	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		444.00000	411	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		55388.00000	55952	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		234.00000	215	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64379.00000	64950	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		131.00000	120	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.27200	7.28400		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10162.00000	10351	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11406.00000	11155	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5583.00000	5712	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16021.00000	15711	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		37408.00000	37761	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2754.00000	2669	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45378.00000	45752	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1965.00000	1900	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2574.00000	2647	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		22297.00000	21931	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15845.00000	16088	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7983.00000	7787	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22451.00000	22740	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5572.00000	5422	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		29712.00000	30037	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3902.00000	3789	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		908.00000	940	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30008.00000	29601	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53507.00000	53897	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1419.00000	1370	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61713.00000	62115	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1034.00000	997	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69952.00000	70362	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		763.00000	735	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.28300	7.29200		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13011.00000	13139	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14449.00000	14269	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8517.00000	8614	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18561.00000	18351	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2559.00000	2600	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30056.00000	29789	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5026.00000	5093	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23756.00000	23516	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18415.00000	18570	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11325.00000	11173	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24464.00000	24644	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8926.00000	8798	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		30981.00000	31182	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7071.00000	6964	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37854.00000	38073	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5649.00000	5559	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44966.00000	45199	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4541.00000	4466	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52254.00000	52499	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3685.00000	3621	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59681.00000	59935	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3041.00000	2987	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67173.00000	67434	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2535.00000	2489	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.47300	7.48900		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		7331.00000	7894	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6415.00000	5643	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		876.00000	958	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		20982.00000	19730	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		22550.00000	23666	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1028.00000	810	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		41809.00000	43114	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		90.00000	61	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		61522.00000	62854	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		5.00000	3	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		99954.00000	101288	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		18.00000	19	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		41575.00000	40242	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		80926.00000	82260	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		118608.00000	119942	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		136899.00000	138233	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			7.48100	7.49600		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		16801.00000	17356	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		16476.00000	15809	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		7698.00000	8020	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		27908.00000	27009	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		29452.00000	30228	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8990.00000	8545	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		44826.00000	45776	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4618.00000	4347	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		61860.00000	62927	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2289.00000	2134	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		2620.00000	2758	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		43775.00000	42691	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		79667.00000	80804	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1105.00000	1021	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		97715.00000	98892	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		528.00000	484	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		115706.00000	116904	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		252.00000	229	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		133494.00000	134703	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		122.00000	110	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.48900	7.50300		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		22426.00000	22938	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		22664.00000	22065	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		34544.00000	35202	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15121.00000	14666	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		12810.00000	13166	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		33092.00000	32335	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		80361.00000	81308	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4159.00000	3994	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2459.00000	2559	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		64004.00000	62992	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6225.00000	6435	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		46939.00000	46037	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		48635.00000	49415	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9923.00000	9591	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		64074.00000	64949	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6438.00000	6201	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		97116.00000	98113	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2697.00000	2582	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		114052.00000	115084	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1759.00000	1679	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		130956.00000	132014	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1123.00000	1069	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		147765.00000	148841	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		720.00000	684	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		164308.00000	165399	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		371.00000	351	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.50500	7.51700		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		28387.00000	28807	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		29703.00000	29194	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		18505.00000	18825	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		39359.00000	38752	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		10940.00000	11162	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		51706.00000	50999	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		40009.00000	40522	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		22149.00000	21733	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		53118.00000	53712	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16437.00000	16103	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		67374.00000	68036	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12221.00000	11955	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		82393.00000	83111	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9110.00000	8899	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		97903.00000	98665	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6822.00000	6656	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		113692.00000	114490	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5142.00000	5011	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		129605.00000	130430	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3904.00000	3801	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		145527.00000	146374	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2990.00000	2908	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		161012.00000	161883	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1945.00000	1888	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.23100	7.24100		7.37	1.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		11277.00000	11743	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		10077.00000	9208	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1179.00000	1213	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		33921.00000	32619	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		17.00000	16	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		68001.00000	66665	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		35465.00000	36540	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		1569.00000	1309	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		65541.00000	66839	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		141.00000	104	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		95772.00000	97104	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		9.00000	5	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		104587.00000	103252	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		125034.00000	126370	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		153259.00000	154595	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		180483.00000	181818	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		206747.00000	208082	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			7.23100	7.24100		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		25757.00000	26336	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		24565.00000	23819	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		10934.00000	11245	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		43440.00000	42425	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		3270.00000	3383	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		70754.00000	69541	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		46681.00000	47514	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		13019.00000	12526	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		71589.00000	72615	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6630.00000	6330	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		98447.00000	99599	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3316.00000	3143	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		125487.00000	126732	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1260.00000	1180	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		152713.00000	154007	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		423.00000	391	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		179491.00000	180805	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		126.00000	114	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		205527.00000	206849	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		33.00000	29	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		230722.00000	232047	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8.00000	7	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.22900	7.23800		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		35284.00000	35818	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		33706.00000	33056	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		19124.00000	19478	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		50996.00000	50165	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		8489.00000	8680	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		75072.00000	74078	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		55749.00000	56448	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21929.00000	21443	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		79075.00000	79907	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14169.00000	13816	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		104098.00000	105030	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		9213.00000	8961	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		128810.00000	129835	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5009.00000	4849	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		154267.00000	155357	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2566.00000	2472	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		179864.00000	180997	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1239.00000	1187	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		205178.00000	206337	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		564.00000	537	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2702.00000	2777	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		105312.00000	104202	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.23000	7.23800		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		43836.00000	44311	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42270.00000	41699	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		26616.00000	26962	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58249.00000	57550	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		14346.00000	14567	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		80419.00000	79594	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		6432.00000	6549	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		108239.00000	107311	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		64301.00000	64889	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30724.00000	30267	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		86917.00000	87601	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22468.00000	22106	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		110782.00000	111542	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16552.00000	16266	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		133573.00000	134412	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10608.00000	10400	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		157263.00000	158164	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6565.00000	6421	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		181392.00000	182341	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3923.00000	3827	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		205582.00000	206565	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2265.00000	2203	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.14200	7.16400		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2243.00000	2476	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		762.00000	615	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		308.00000	363	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3141.00000	2817	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5874.00000	6224	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		102.00000	71	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10049.00000	10425	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		9.00000	5	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14286.00000	14665	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1.00000	0	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		15919.00000	15539	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		11533.00000	11154	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		4.00000	5	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7175.00000	6797	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18507.00000	18886	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		22706.00000	23085	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		26882.00000	27261	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		31035.00000	31415	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			7.11400	7.13600		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4078.00000	4261	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2374.00000	2227	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1942.00000	2061	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3980.00000	3769	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		625.00000	679	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6423.00000	6148	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6791.00000	7024	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1363.00000	1267	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9910.00000	10179	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		777.00000	717	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13277.00000	13568	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		456.00000	418	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16686.00000	16996	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		196.00000	176	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20217.00000	20538	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		75.00000	67	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23802.00000	24128	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		26.00000	22	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27401.00000	27729	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		8.00000	7	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.08500	7.09900		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2870.00000	2941	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4124.00000	4018	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4832.00000	4927	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2923.00000	2840	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1446.00000	1491	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5877.00000	5745	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		5.00000	6	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14051.00000	13874	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		74.00000	79	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10901.00000	10729	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		482.00000	503	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8105.00000	7949	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7153.00000	7266	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2094.00000	2030	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9720.00000	9848	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1524.00000	1476	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12430.00000	12569	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1111.00000	1074	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15093.00000	15245	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		666.00000	640	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17903.00000	18064	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		379.00000	363	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			7.07100	7.07700		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3582.00000	3605	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4375.00000	4335	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2149.00000	2166	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5520.00000	5474	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5254.00000	5282	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3477.00000	3443	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		123.00000	125	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11286.00000	11226	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		466.00000	471	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9022.00000	8966	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1127.00000	1137	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7085.00000	7034	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7170.00000	7202	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2834.00000	2805	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9234.00000	9271	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2349.00000	2324	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11404.00000	11444	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1979.00000	1957	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13381.00000	13425	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1425.00000	1408	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15480.00000	15528	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1002.00000	988	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17677.00000	17728	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		688.00000	677	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.46400	7.48000		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		5805.00000	6279	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4489.00000	3908	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		18245.00000	19153	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		647.00000	501	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		33617.00000	34654	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		53.00000	36	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		49225.00000	50279	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3.00000	2	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		64580.00000	65635	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		79643.00000	80698	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		94418.00000	95472	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		108911.00000	109965	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			7.47300	7.48900		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12267.00000	12752	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		11559.00000	11014	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		22616.00000	23302	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5982.00000	5637	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		35263.00000	36092	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3002.00000	2801	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49081.00000	49999	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1489.00000	1376	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		63376.00000	64345	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		739.00000	678	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		77656.00000	78661	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		256.00000	231	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		91964.00000	92985	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		78.00000	69	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		106122.00000	107150	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		21.00000	18	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.48000	7.49400		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16253.00000	16667	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15876.00000	15409	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8494.00000	8769	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		23977.00000	23371	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3614.00000	3760	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35254.00000	34520	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1114.00000	1171	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		49217.00000	48393	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		26210.00000	26749	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		10266.00000	9924	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		37904.00000	38541	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6680.00000	6436	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		50580.00000	51290	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4356.00000	4185	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		63745.00000	64507	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2796.00000	2677	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		76865.00000	77675	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1460.00000	1389	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		90311.00000	91153	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		714.00000	675	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		103858.00000	104718	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		327.00000	307	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.49200	7.50400		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		19360.00000	19702	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19605.00000	19211	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11456.00000	11704	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27180.00000	26692	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5879.00000	6034	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37366.00000	36785	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		2403.00000	2482	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		49943.00000	49286	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		29176.00000	29602	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		14221.00000	13911	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		40768.00000	41258	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10885.00000	10638	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52211.00000	52760	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7667.00000	7479	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		64705.00000	65295	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5763.00000	5616	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		76705.00000	77338	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3621.00000	3517	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		89163.00000	89830	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2188.00000	2119	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101890.00000	102582	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1271.00000	1226	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.47800	7.48800		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8083.00000	8326	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7142.00000	6600	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1658.00000	1679	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		20549.00000	19785	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		21654.00000	22241	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1363.00000	1165	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		39297.00000	40052	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		123.00000	93	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		57605.00000	58388	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		5.00000	3	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		156.00000	150	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		39373.00000	38582	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		110269.00000	111054	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		75584.00000	76368	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		93136.00000	93921	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			7.48400	7.49400		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		17486.00000	17808	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17023.00000	16572	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9509.00000	9702	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		28580.00000	28001	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4522.00000	4620	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		43608.00000	42932	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		28613.00000	29076	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9081.00000	8770	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		42434.00000	43021	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4286.00000	4099	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		58095.00000	58772	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1772.00000	1676	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		74705.00000	75435	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		638.00000	595	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		91592.00000	92349	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		199.00000	183	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		108366.00000	109134	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		53.00000	48	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.49100	7.49900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		22757.00000	23013	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22681.00000	22329	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14607.00000	14786	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		33764.00000	33334	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8712.00000	8825	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		47564.00000	47070	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2418.00000	2452	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		82100.00000	81525	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4794.00000	4859	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		63817.00000	63274	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		33193.00000	33532	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14334.00000	14065	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		45683.00000	46100	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8480.00000	8289	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		59796.00000	60278	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4676.00000	4551	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		75016.00000	75548	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2396.00000	2320	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		90852.00000	91419	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1137.00000	1095	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.50300	7.51000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		27111.00000	27331	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27859.00000	27556	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		18990.00000	19156	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		38660.00000	38302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4804.00000	4852	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		83966.00000	83491	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8026.00000	8103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		66891.00000	66445	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		12674.00000	12791	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		51712.00000	51305	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		37032.00000	37310	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19293.00000	19048	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		48609.00000	48943	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		12807.00000	12618	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		61583.00000	61968	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8131.00000	7992	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		75628.00000	76055	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4928.00000	4832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		90403.00000	90862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2848.00000	2784	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		105595.00000	106079	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1567.00000	1527	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.47800	7.48900		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		41402.00000	42279	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		143.00000	107	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.48600	7.49600		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		44910.00000	45528	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4723.00000	4522	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.49100	7.50000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		25342.00000	25653	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25342.00000	24926	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		16644.00000	16867	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		37105.00000	36600	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10221.00000	10368	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		51682.00000	51101	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3072.00000	3120	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		88218.00000	87538	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5831.00000	5919	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		68849.00000	68209	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		36322.00000	36728	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16386.00000	16064	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		49353.00000	49847	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9990.00000	9756	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		64019.00000	64589	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5723.00000	5565	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		79821.00000	80450	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3072.00000	2974	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		96277.00000	96947	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1543.00000	1485	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		112989.00000	113686	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		724.00000	693	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.50100	7.50800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		29251.00000	29487	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29889.00000	29566	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		20589.00000	20767	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41412.00000	41032	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		13818.00000	13944	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		55350.00000	54918	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5310.00000	5362	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		89891.00000	89385	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		8807.00000	8891	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		71586.00000	71112	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		39789.00000	40085	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20750.00000	20489	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		52044.00000	52400	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13824.00000	13621	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		65740.00000	66149	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8819.00000	8669	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		80534.00000	80987	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5378.00000	5274	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		96067.00000	96555	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3131.00000	3062	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		112013.00000	112527	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1738.00000	1695	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.46200	7.47400		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		42854.00000	43826	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		130.00000	96	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.47000	7.48200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		46249.00000	47016	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4625.00000	4398	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.47300	7.48400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		15611.00000	16049	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14303.00000	13839	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		7341.00000	7592	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		26747.00000	26097	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		2815.00000	2929	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		43526.00000	42739	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		856.00000	896	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		63483.00000	62622	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		43472.00000	44241	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2434.00000	2302	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		27930.00000	28557	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6480.00000	6205	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		60834.00000	61685	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		746.00000	695	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		78802.00000	79688	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		184.00000	169	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		96678.00000	97575	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		37.00000	33	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		114182.00000	115082	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			7.48000	7.49000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		30588.00000	30959	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29780.00000	29341	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		21664.00000	21950	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41334.00000	40811	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		14639.00000	14847	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		55363.00000	54763	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9399.00000	9542	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71771.00000	71105	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		41377.00000	41835	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20648.00000	20296	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		53856.00000	54397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13746.00000	13477	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		67737.00000	68349	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8770.00000	8574	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		82668.00000	83341	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5354.00000	5218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		98293.00000	99013	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3123.00000	3034	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		114286.00000	115040	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1740.00000	1684	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5712.00000	5804	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		90343.00000	89627	8.55	0.00	0.00

Total for Derivatives:							1.00	2,618.00
-------------------------------	--	--	--	--	--	--	-------------	-----------------

Grand Total:							1.00	2,618.00
---------------------	--	--	--	--	--	--	-------------	-----------------