



# Daily MTM Report

Daily summary for 28/04/2006

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			7.16500	7.21500			0.00	0.00
R157 On 15/09/2015 Bond			7.38500	7.43000			0.00	0.00
R186 On 21/12/2026 Bond			7.14000	7.18500			0.00	0.00
R194 On 28/02/2008 Bond			7.08000	7.13000			0.00	0.00
R201 On 21/12/2014 Bond			7.38000	7.42000			0.00	0.00
R203 On 15/09/2017 Bond			7.40000	7.43500			0.00	0.00
R204 On 21/12/2018 Bond			7.39500	7.44000			0.00	0.00
R207 On 15/01/2020 Bond			7.37400	7.42600			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			242.08700	241.54700		4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Call		115470.00000	120870	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			246.37600	245.83000		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		158323.00000	163774	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		23.00000	14	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.78600	250.24400		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		202486.00000	207894	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		46.00000	34	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.21700	254.69200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		246953.00000	252196	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		33.00000	26	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.16400	7.21200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40000	7.44400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.10500	7.14900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.10000	7.14500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.37100	7.40800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.39400	7.42800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.38300	7.42600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.36500	7.41200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.07900	0.00000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.10500	7.11100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		352.00000	320	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		80.00000	63	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.11500	7.13300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		891.00000	859	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		566.00000	577	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.15500	7.17600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1274.00000	1240	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		843.00000	860	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.21700	7.26100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1003.00000	953	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1588.00000	1647	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.27100	7.30800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1267.00000	1223	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1737.00000	1784	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.33200	7.36300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1500.00000	1462	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1836.00000	1873	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.40200	7.43100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1818.00000	1778	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1999.00000	2036	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.44900	7.48400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26645.00000	26561	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26665.00000	26670	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.25000	7.27800		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		3242.00000	2584	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		2679.00000	2531	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.30000	7.33500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11188.00000	10748	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9610.00000	9821	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.35200	7.39400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15747.00000	15268	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13075.00000	13375	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.46300	7.50400		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		10794.00000	9090	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		252.00000	241	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.49600	7.53800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		17376.00000	16136	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5435.00000	5925	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.52900	7.57000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		21889.00000	20758	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8635.00000	9190	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.54200	7.57700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		22850.00000	20437	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2.00000	1	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.55700	7.59400		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		26438.00000	24308	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2430.00000	2846	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.57200	7.60800		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		30040.00000	28147	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5084.00000	5662	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.75000	6.62800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.83500	6.69100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.94600	6.80400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.08600	6.86900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.01300	6.94300		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.16600	7.21600		2.76	225.00	14.00
R153 On 04/05/2006 Bond Future	7.25	Call		2790.00000	3995	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		1390.00000	534	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		47.00000	71	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		8987.00000	6949	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11656.00000	13693	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		28.00000	2	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21748.00000	23811	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31760.00000	33822	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		41665.00000	43727	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		0.00000	0	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		19392.00000	17330	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		51465.00000	53527	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		61161.00000	63223	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		70753.00000	72816	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		80245.00000	82307	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			7.15900	7.21300		2.88	225.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		8261.00000	9355	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		6822.00000	5811	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3609.00000	4261	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		11937.00000	10485	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14749.00000	16221	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3641.00000	3009	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22537.00000	24275	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1860.00000	1494	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31091.00000	32992	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		943.00000	738	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40001.00000	41994	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		477.00000	365	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49035.00000	51082	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		230.00000	172	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58103.00000	60178	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		111.00000	81	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67143.00000	69231	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		58.00000	42	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.15500	7.21100		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11138.00000	12196	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9709.00000	8713	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6218.00000	6978	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		13984.00000	12689	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39443.00000	41219	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2117.00000	1837	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		47561.00000	49414	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1476.00000	1274	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2910.00000	3367	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		19961.00000	18364	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17153.00000	18467	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6619.00000	5878	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24052.00000	25568	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4501.00000	3961	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31555.00000	33222	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3073.00000	2685	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1041.00000	1255	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		27468.00000	25627	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55803.00000	57711	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1043.00000	896	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64095.00000	66043	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		744.00000	637	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72399.00000	74375	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		538.00000	459	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.16100	7.21800		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13958.00000	14948	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		12861.00000	11894	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9224.00000	10009	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		16733.00000	15560	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2836.00000	3197	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27798.00000	26201	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5502.00000	6069	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		21697.00000	20307	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19587.00000	20757	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9963.00000	9175	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25838.00000	27157	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7765.00000	7126	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		32531.00000	33972	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6086.00000	5569	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		39554.00000	41093	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4813.00000	4395	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46792.00000	48410	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3832.00000	3492	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		54186.00000	55866	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3082.00000	2804	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		61698.00000	63426	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2523.00000	2293	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		69261.00000	71027	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2088.00000	1897	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.38600	7.43100		4.94	102.00	19.00
R157 On 04/05/2006 Bond Future	7.50	Call		7647.00000	10206	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		1887.00000	671	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		266.00000	363	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		15529.00000	11852	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		26394.00000	30141	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		28.00000	2	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		46563.00000	50337	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		66362.00000	70136	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		104798.00000	108572	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		0.00000	0	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		36713.00000	32939	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		85770.00000	89544	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		123452.00000	127226	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		141743.00000	145517	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			7.39200	7.43900		5.19	306.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		18211.00000	20270	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		13237.00000	11448	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8303.00000	9551	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		23865.00000	21265	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		31799.00000	34560	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		6689.00000	5602	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		48003.00000	51257	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		3147.00000	2552	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		65639.00000	69185	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1420.00000	1117	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		2755.00000	3304	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		39261.00000	35962	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		83831.00000	87533	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		621.00000	474	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		102104.00000	105883	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		269.00000	200	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		120218.00000	124035	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		116.00000	84	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		138071.00000	141905	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		51.00000	36	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.39900	7.44700		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		23966.00000	25970	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		19749.00000	17919	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		36686.00000	39192	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		12807.00000	11479	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		13767.00000	15201	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		29594.00000	27193	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		83873.00000	87284	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3216.00000	2792	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2640.00000	3070	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		59730.00000	56326	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6707.00000	7580	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		42966.00000	40005	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		51326.00000	54231	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		8158.00000	7229	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		67224.00000	70426	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5133.00000	4501	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		100897.00000	104450	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2023.00000	1742	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		118029.00000	121676	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1280.00000	1094	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		135080.00000	138793	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		791.00000	671	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		151993.00000	155748	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		492.00000	414	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		168633.00000	172425	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		241.00000	199	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.41300	7.46100		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		29924.00000	31829	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		26900.00000	25071	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		19608.00000	21095	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36123.00000	33877	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		11646.00000	12704	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		48072.00000	45396	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		41979.00000	44259	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		19779.00000	18325	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		55491.00000	58088	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14471.00000	13334	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		70103.00000	72956	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10611.00000	9731	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		85424.00000	88481	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7801.00000	7124	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		101184.00000	104398	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5765.00000	5245	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		117178.00000	120513	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4289.00000	3889	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		133256.00000	136682	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3216.00000	2908	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		149310.00000	152806	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2434.00000	2195	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		164955.00000	168526	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1548.00000	1385	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.14000	7.18500		7.37	0.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		11713.00000	15833	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		3011.00000	1055	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		321.00000	448	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		25559.00000	19612	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		60481.00000	54407	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		41441.00000	47476	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		42.00000	3	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		72903.00000	78978	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		103266.00000	109341	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	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		97084.00000	91010	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		132537.00000	138612	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		160762.00000	166837	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		187986.00000	194061	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		214250.00000	220324	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			7.13900	7.18500		7.78	0.00	30.00
R186 On 03/08/2006 Bond Future	7.25	Call		28183.00000	31569	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		19542.00000	16762	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11950.00000	13923	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		37006.00000	32813	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		3478.00000	4258	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		63512.00000	58126	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		50664.00000	55206	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		9552.00000	7928	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		76862.00000	82158	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		4453.00000	3584	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		104613.00000	110337	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2032.00000	1590	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		132349.00000	138343	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		672.00000	501	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		159932.00000	166042	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		192.00000	136	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		186863.00000	193013	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		48.00000	32	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		212954.00000	219116	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		10.00000	6	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		238166.00000	244331	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2.00000	1	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.13600	7.18300		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		37981.00000	41365	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		29137.00000	26265	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		20767.00000	23133	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		45373.00000	41482	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		9266.00000	10621	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		68583.00000	63681	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		59481.00000	63717	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		18394.00000	16375	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		83700.00000	88577	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		11528.00000	10149	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		109427.00000	114753	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7276.00000	6346	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		134839.00000	140549	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3772.00000	3226	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		160799.00000	166758	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1832.00000	1535	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		186725.00000	192831	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		834.00000	683	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		212237.00000	218422	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		356.00000	285	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2951.00000	3519	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		98295.00000	92607	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.13600	7.18300		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		46662.00000	49991	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		37883.00000	35003	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		28596.00000	31122	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		53016.00000	49333	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		15534.00000	17222	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		74394.00000	69873	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		7012.00000	7959	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		101607.00000	96343	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		67914.00000	71915	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		27125.00000	24916	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		91214.00000	95745	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		19552.00000	17873	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		115648.00000	120586	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		14205.00000	12933	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		139064.00000	144391	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8886.00000	8003	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		163266.00000	168889	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5356.00000	4769	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		187791.00000	193628	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3110.00000	2737	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		212270.00000	218252	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1740.00000	1513	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.08100	7.13100		1.19	0.00	55.00
R194 On 04/05/2006 Bond Future	7.25	Call		2229.00000	2954	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		179.00000	40	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		105.00000	176	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2369.00000	1577	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6344.00000	7205	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2.00000	0	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10610.00000	11473	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14854.00000	15718	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		0.00000	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		15350.00000	14486	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		10964.00000	10101	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6602.00000	5739	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19076.00000	19939	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		23275.00000	24138	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		27451.00000	28314	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		31605.00000	32468	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			7.05200	7.11000		1.18	0.00	55.00
R194 On 03/08/2006 Bond Future	7.00	Call		1920.00000	2266	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3569.00000	3046	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4116.00000	4640	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2023.00000	1678	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		588.00000	746	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5997.00000	5286	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6911.00000	7569	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1094.00000	883	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10107.00000	10852	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		585.00000	461	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13532.00000	14328	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		322.00000	249	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17004.00000	17841	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		125.00000	92	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20574.00000	21430	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		42.00000	30	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24178.00000	25043	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		13.00000	8	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27785.00000	28653	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		3.00000	2	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.01900	7.08500		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2829.00000	3205	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3907.00000	3446	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4806.00000	5297	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2720.00000	2374	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1402.00000	1647	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5656.00000	5065	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		4.00000	7	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13873.00000	13039	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		66.00000	93	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10715.00000	9906	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		454.00000	569	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7899.00000	7178	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7148.00000	7729	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1912.00000	1657	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9739.00000	10386	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1367.00000	1177	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12473.00000	13169	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		978.00000	838	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15174.00000	15919	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		569.00000	478	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18014.00000	18796	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		313.00000	258	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			7.00200	7.07300		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3507.00000	3848	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4258.00000	3869	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2084.00000	2341	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5413.00000	4940	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5175.00000	5587	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3358.00000	3039	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		110.00000	142	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11232.00000	10534	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		434.00000	525	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8949.00000	8310	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1076.00000	1247	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6994.00000	6433	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7092.00000	7561	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2715.00000	2453	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9159.00000	9673	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2233.00000	2016	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11333.00000	11883	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1867.00000	1686	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13327.00000	13918	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1330.00000	1190	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15442.00000	16068	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		924.00000	819	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17656.00000	18310	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		625.00000	549	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.38100	7.42100		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		6372.00000	8263	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		1161.00000	401	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		21505.00000	24144	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		12.00000	1	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		37459.00000	40110	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		53118.00000	55768	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		68475.00000	71126	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		83538.00000	86189	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		98313.00000	100964	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		112806.00000	115456	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			7.38900	7.43100		4.93	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		13532.00000	15019	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		9083.00000	7850	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		24686.00000	26699	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4310.00000	3603	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		37975.00000	40323	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1973.00000	1601	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		52225.00000	54758	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		890.00000	704	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		66781.00000	69409	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		403.00000	311	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		81261.00000	83949	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		120.00000	88	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		95658.00000	98369	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		30.00000	21	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		109850.00000	112568	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		7.00000	4	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.39500	7.43700		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		17593.00000	19002	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		13624.00000	12377	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		9305.00000	10272	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		21196.00000	19506	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3991.00000	4527	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		32039.00000	29919	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1233.00000	1451	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		45745.00000	43306	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		28072.00000	29855	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8537.00000	7663	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		40205.00000	42264	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5389.00000	4792	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		53227.00000	55481	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3412.00000	3009	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		66663.00000	69053	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2122.00000	1856	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		80049.00000	82556	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1052.00000	904	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		93675.00000	96254	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		486.00000	409	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		107331.00000	109950	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		209.00000	172	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.40500	7.44800		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		20685.00000	22067	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17489.00000	16218	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		12368.00000	13396	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24650.00000	23026	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6411.00000	7077	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		34457.00000	32470	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		2650.00000	3000	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		46748.00000	44446	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		30888.00000	32569	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12491.00000	11520	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		42782.00000	44683	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9457.00000	8705	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		54532.00000	56627	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6546.00000	5989	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		67243.00000	69471	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4859.00000	4434	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		79502.00000	81867	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2975.00000	2688	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		92166.00000	94633	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1748.00000	1563	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		105046.00000	107584	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		985.00000	871	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.40100	7.43600		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		7541.00000	9037	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		2510.00000	1242	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		559.00000	572	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		15360.00000	12608	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		24447.00000	27154	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		67.00000	9	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		43263.00000	46028	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		61690.00000	64454	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5.00000	2	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		35132.00000	32365	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		114358.00000	117123	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		79673.00000	82438	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		97225.00000	99990	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			7.40600	7.44200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		18523.00000	19943	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		14033.00000	12654	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9893.00000	10788	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		24938.00000	23033	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4547.00000	5021	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		39606.00000	37280	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		30495.00000	32431	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6935.00000	6072	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		45142.00000	47484	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2967.00000	2509	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		61436.00000	64032	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1087.00000	883	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		78432.00000	81157	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		338.00000	263	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		95509.00000	98286	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		89.00000	66	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		112359.00000	115153	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		20.00000	14	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.41200	7.44800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		24004.00000	25401	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20041.00000	18683	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		15360.00000	16379	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		30630.00000	28894	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		9095.00000	9776	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		44061.00000	41987	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2450.00000	2675	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		78245.00000	75715	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4945.00000	5357	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		60081.00000	57739	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		35009.00000	36779	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12263.00000	11278	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		48069.00000	50166	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6979.00000	6321	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		62684.00000	65037	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3678.00000	3275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		78295.00000	80825	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1788.00000	1563	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		94402.00000	97043	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		800.00000	686	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.42300	7.46000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		28395.00000	29798	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25397.00000	24017	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		19882.00000	20977	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35806.00000	34118	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4967.00000	5331	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		80383.00000	77965	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8351.00000	8912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		63470.00000	61248	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		13241.00000	14049	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		48534.00000	46558	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		38750.00000	40458	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17265.00000	16190	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		50766.00000	52753	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		11218.00000	10422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		64148.00000	66374	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6951.00000	6393	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		78544.00000	80958	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4099.00000	3730	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		93598.00000	96150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2297.00000	2066	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		108996.00000	111643	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1222.00000	1086	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.39600	7.44100		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		45252.00000	49013	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.40200	7.44900		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		47395.00000	50651	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3351.00000	2730	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.40700	7.45400		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		26407.00000	28374	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		22682.00000	20824	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		17261.00000	18726	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		33996.00000	31638	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10508.00000	11517	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		48244.00000	45429	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3059.00000	3423	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		84480.00000	81020	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5916.00000	6551	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		65208.00000	62019	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		37914.00000	40372	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14253.00000	12887	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		51486.00000	54377	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8397.00000	7464	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		66643.00000	69878	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4622.00000	4032	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		82843.00000	86324	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2370.00000	2026	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		99588.00000	103228	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1129.00000	945	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		116490.00000	120224	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		500.00000	409	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.41500	7.46300		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		30410.00000	32388	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27455.00000	25583	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		21376.00000	22932	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38606.00000	36312	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		14302.00000	15461	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		52241.00000	49549	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5427.00000	5961	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		86416.00000	83100	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9069.00000	9881	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		68255.00000	65218	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		41364.00000	43758	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18732.00000	17276	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		54044.00000	56817	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12231.00000	11154	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		68139.00000	71235	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7625.00000	6870	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		83280.00000	86629	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4531.00000	4030	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		99091.00000	102627	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2563.00000	2249	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		115246.00000	118910	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1379.00000	1192	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.37500	7.42700		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		46670.00000	51059	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.38200	7.43500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		48793.00000	52547	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3269.00000	2601	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.38400	7.43800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		17137.00000	19678	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		12054.00000	10139	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		8098.00000	9647	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		23729.00000	20822	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3089.00000	3834	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		40025.00000	36314	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		922.00000	1195	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		59773.00000	55591	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		46564.00000	50591	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1751.00000	1321	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		30320.00000	33756	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5095.00000	4074	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		64344.00000	68660	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		481.00000	341	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		82497.00000	86917	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		105.00000	69	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		100434.00000	104883	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		18.00000	11	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		117953.00000	122408	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2.00000	1	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			7.39000	7.44500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		31794.00000	34159	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27337.00000	25218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		22489.00000	24365	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38511.00000	35903	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		15151.00000	16561	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		52228.00000	49153	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9680.00000	10679	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		68404.00000	64918	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		43006.00000	45849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18627.00000	16987	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		55913.00000	59188	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12154.00000	10946	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		70194.00000	73833	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7579.00000	6734	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		85472.00000	89397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4509.00000	3950	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		101374.00000	105508	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2556.00000	2206	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		117575.00000	121851	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1380.00000	1172	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5840.00000	6504	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		86823.00000	83003	8.55	0.00	0.00

**Total for Derivatives:**

**858.00**

**3,453.00**

**Grand Total:**

**858.00**

**3,453.00**