



Daily MTM Report

Daily summary for 11/04/2006

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			7.28000	7.29000			0.00	0.00
R157 On 15/09/2015 Bond			7.48000	7.49000			0.00	0.00
R186 On 21/12/2026 Bond			7.23500	7.24000			0.00	0.00
R194 On 28/02/2008 Bond			7.15000	7.16000			0.00	0.00
R201 On 21/12/2014 Bond			7.47000	7.48000			0.00	0.00
R203 On 15/09/2017 Bond			7.48000	7.49000			0.00	0.00
R204 On 21/12/2018 Bond			7.48000	7.49500			0.00	0.00
R207 On 15/01/2020 Bond			7.46500	7.48200			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
Derivatives								
GOVI On 04/05/2006 jGovi			240.92200	240.81100		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		108110.00000	109220	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			245.22800	245.11000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		151177.00000	152349	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		77.00000	69	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.65000	249.52900		4.10	0.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		195384.00000	196587	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		94.00000	87	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.09800	253.98000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		239859.00000	241035	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		59.00000	55	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.27900	7.28900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.49400	7.50500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.19900	7.20300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.16400	7.17500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.45800	7.46800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.47400	7.48400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.46600	7.48200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.45300	7.47200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.07500		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.12700	7.11800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		485.00000	493	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		196.00000	182	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.18900	7.16000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		984.00000	1023	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		592.00000	560	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.23000	7.20100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1351.00000	1390	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		859.00000	827	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.32700	7.29500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1075.00000	1107	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1576.00000	1531	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.36300	7.34700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1342.00000	1358	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1717.00000	1694	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.42200	7.40700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1580.00000	1596	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1807.00000	1787	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.50600	7.48600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1916.00000	1941	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1953.00000	1925	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.54000	7.53200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27027.00000	27013	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26930.00000	26904	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.33200	7.31200		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		5736.00000	5825	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		4533.00000	4260	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.38500	7.37300		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12362.00000	12430	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10079.00000	9926	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.43400	7.43100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16698.00000	16691	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13341.00000	13279	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.53200	7.54200		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13276.00000	12865	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1166.00000	1170	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.56700	7.57900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19238.00000	18857	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5609.00000	5724	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.60000	7.61400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23600.00000	23194	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8538.00000	8708	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.63900	7.65200		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		28081.00000	27186	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		59.00000	62	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.65500	7.67200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		31419.00000	30395	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2043.00000	2193	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.67000	7.69100		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		34882.00000	33720	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4222.00000	4507	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.72000	6.72100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.82000	6.82000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.95500	6.95200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94300	6.94100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00700	7.00600		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.28300	7.29500		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		2635.00000	2774	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4484.00000	4130	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		222.00000	233	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12411.00000	11930	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9292.00000	9651	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		913.00000	779	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18606.00000	19074	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		107.00000	82	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28520.00000	29010	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		9.00000	6	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38417.00000	38909	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1.00000	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		22643.00000	22150	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48216.00000	48709	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		57912.00000	58404	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		67504.00000	67997	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		76996.00000	77488	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			7.28200	7.29400		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		7269.00000	7455	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8978.00000	8698	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3145.00000	3247	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14622.00000	14258	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13168.00000	13436	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5209.00000	5011	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		20441.00000	20777	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2913.00000	2783	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		28618.00000	29002	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1617.00000	1535	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		37273.00000	37688	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		896.00000	846	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46135.00000	46570	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		478.00000	448	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		55098.00000	55547	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		255.00000	237	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64081.00000	64536	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		144.00000	133	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.28300	7.29700		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		9986.00000	10206	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11704.00000	11413	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5467.00000	5618	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16380.00000	16020	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		37046.00000	37459	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2867.00000	2768	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		44990.00000	45427	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2052.00000	1977	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2511.00000	2597	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		22709.00000	22284	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15610.00000	15894	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8223.00000	7996	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22165.00000	22503	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5761.00000	5587	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		29384.00000	29764	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4049.00000	3917	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		883.00000	920	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30457.00000	29983	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53099.00000	53555	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1486.00000	1430	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61290.00000	61759	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1086.00000	1043	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69517.00000	69996	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		804.00000	771	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.29500	7.30900		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		12775.00000	12984	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14795.00000	14525	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8337.00000	8498	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18963.00000	18645	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2485.00000	2554	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30563.00000	30153	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		4902.00000	5015	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24214.00000	23848	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18126.00000	18379	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11619.00000	11393	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24130.00000	24421	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9173.00000	8985	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		30607.00000	30930	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7278.00000	7122	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37447.00000	37797	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5823.00000	5694	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44531.00000	44902	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4688.00000	4580	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		51797.00000	52185	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3808.00000	3718	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59205.00000	59608	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3146.00000	3070	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		66682.00000	67096	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2625.00000	2561	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.48400	7.49500		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		7377.00000	7705	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6961.00000	6372	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		958.00000	996	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		21565.00000	20686	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		22276.00000	22998	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1254.00000	1059	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		41350.00000	42235	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		131.00000	99	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		61026.00000	61940	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		9.00000	6	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		99454.00000	100370	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		25.00000	24	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		42081.00000	41164	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		80427.00000	81343	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		118109.00000	119025	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		136399.00000	137315	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			7.49100	7.50300		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		16660.00000	17083	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		16904.00000	16350	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		7644.00000	7886	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		28424.00000	27689	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		29200.00000	29800	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		9307.00000	8931	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		44470.00000	45212	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4832.00000	4598	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		61424.00000	62264	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2422.00000	2285	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		2614.00000	2715	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		44337.00000	43462	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		79175.00000	80076	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1183.00000	1107	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		97190.00000	98125	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		573.00000	532	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		115161.00000	116116	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		277.00000	255	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		132938.00000	133903	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		135.00000	124	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.50000	7.51300		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		22137.00000	22602	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		23169.00000	22602	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		34151.00000	34751	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15521.00000	15089	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		12624.00000	12945	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		33699.00000	32988	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		79733.00000	80605	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4325.00000	4164	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2417.00000	2507	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		64756.00000	63814	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6125.00000	6314	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		47633.00000	46790	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		48147.00000	48862	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10229.00000	9911	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		63507.00000	64311	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6665.00000	6437	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		96441.00000	97361	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2816.00000	2704	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		113343.00000	114297	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1844.00000	1766	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		130222.00000	131200	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1182.00000	1129	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		147013.00000	148009	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		761.00000	725	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		163539.00000	164550	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		396.00000	375	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.51600	7.52900		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		28021.00000	28475	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30264.00000	29713	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		18234.00000	18580	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		40016.00000	39357	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		10759.00000	10999	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		52452.00000	51687	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		39552.00000	40106	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		22618.00000	22168	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		52576.00000	53219	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16823.00000	16461	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		66760.00000	67477	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12535.00000	12247	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		81719.00000	82496	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9363.00000	9135	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		97179.00000	98004	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7026.00000	6846	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		112928.00000	113791	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5305.00000	5163	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		128809.00000	129702	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4036.00000	3924	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		144706.00000	145622	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3096.00000	3007	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		160161.00000	161103	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2021.00000	1958	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.23600	7.24200		7.37	0.00	33.00
R186 On 04/05/2006 Bond Future	7.25	Call		11682.00000	11868	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		10615.00000	10001	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1368.00000	1352	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		34242.00000	33426	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		26.00000	23	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		68144.00000	67340	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		35598.00000	36180	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		1836.00000	1617	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		65460.00000	66223	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		194.00000	156	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		95644.00000	96441	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		14.00000	10	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		104721.00000	103920	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		124901.00000	125702	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		153126.00000	153927	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		180350.00000	181150	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		206614.00000	207414	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			7.23600	7.24200		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		25910.00000	26212	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		24851.00000	24357	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11075.00000	11225	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		43713.00000	43068	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		3353.00000	3401	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		70969.00000	70223	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		46794.00000	47250	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		13264.00000	12925	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		71639.00000	72220	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6813.00000	6598	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		98438.00000	99104	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3440.00000	3311	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		125419.00000	126152	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1325.00000	1263	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		152610.00000	153379	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		452.00000	426	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		179370.00000	180155	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		136.00000	127	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		205398.00000	206190	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		36.00000	34	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		230591.00000	231385	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		9.00000	8	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.23400	7.24000		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		35316.00000	35642	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		34001.00000	33538	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		19177.00000	19388	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		51312.00000	50733	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		8541.00000	8651	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		75387.00000	74707	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		55743.00000	56179	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		22186.00000	21832	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		79023.00000	79551	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14380.00000	14118	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		104003.00000	104601	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		9381.00000	9190	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		128662.00000	129329	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5124.00000	5001	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		154077.00000	154792	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2639.00000	2565	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		179644.00000	180392	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1282.00000	1240	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		204939.00000	205707	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		587.00000	566	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2734.00000	2775	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		105607.00000	104858	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.23500	7.24100		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		43778.00000	44114	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42604.00000	42156	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		26593.00000	26835	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58618.00000	58076	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		14348.00000	14500	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		80813.00000	80181	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		6444.00000	6523	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		108643.00000	107938	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		64201.00000	64622	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		31016.00000	30653	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		86776.00000	87270	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22719.00000	22428	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		110603.00000	111155	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16764.00000	16533	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		133344.00000	133958	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10770.00000	10600	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		156990.00000	157654	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6684.00000	6564	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		181084.00000	181787	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4007.00000	3926	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		205246.00000	205977	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2320.00000	2268	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.15200	7.16400		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2299.00000	2411	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		818.00000	722	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		346.00000	368	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3179.00000	2994	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5896.00000	6079	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		123.00000	99	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10053.00000	10257	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		13.00000	9	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14286.00000	14493	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1.00000	1	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	15712	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	11326	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		6.00000	6	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7177.00000	6970	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18507.00000	18714	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	22913	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	27089	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	31242	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			7.12600	7.14100		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4062.00000	4180	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2433.00000	2327	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1937.00000	2013	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4050.00000	3901	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		626.00000	660	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6499.00000	6308	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6761.00000	6914	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1408.00000	1337	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9868.00000	10046	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		809.00000	763	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13225.00000	13420	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		479.00000	449	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16624.00000	16833	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		208.00000	193	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20149.00000	20366	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		81.00000	74	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23730.00000	23951	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		28.00000	26	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27327.00000	27550	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		9.00000	8	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.09700	7.11600		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2792.00000	2890	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4262.00000	4119	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4726.00000	4856	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3032.00000	2921	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1397.00000	1460	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6044.00000	5866	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		5.00000	5	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14266.00000	14026	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		70.00000	76	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11112.00000	10878	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		461.00000	490	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8298.00000	8087	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7023.00000	7179	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2180.00000	2095	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9572.00000	9748	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1592.00000	1527	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12267.00000	12458	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1164.00000	1115	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		14914.00000	15121	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		702.00000	668	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17712.00000	17931	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		403.00000	381	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			7.08500	7.10600		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3457.00000	3551	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4548.00000	4425	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2056.00000	2126	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5725.00000	5579	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5101.00000	5214	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3622.00000	3520	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		112.00000	120	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11573.00000	11366	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		434.00000	458	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9289.00000	9097	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1067.00000	1112	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7323.00000	7153	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		6994.00000	7124	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2956.00000	2871	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9039.00000	9183	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2452.00000	2381	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11194.00000	11349	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2067.00000	2006	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13153.00000	13321	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1495.00000	1447	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15236.00000	15415	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1056.00000	1019	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17419.00000	17608	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		728.00000	700	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.47400	7.48600		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		5820.00000	6136	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4899.00000	4425	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		18004.00000	18655	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		802.00000	662	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		33248.00000	34017	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		79.00000	58	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		48833.00000	49621	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		6.00000	4	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		64185.00000	64976	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		79248.00000	80039	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		94023.00000	94813	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		108515.00000	109306	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			7.48400	7.49600		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12141.00000	12486	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		11884.00000	11456	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		22397.00000	22892	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6213.00000	5936	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		34962.00000	35569	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3152.00000	2987	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		48723.00000	49401	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1581.00000	1486	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		62980.00000	63700	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		794.00000	741	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		77229.00000	77979	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		280.00000	258	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		91522.00000	92286	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		87.00000	79	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		105675.00000	106445	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		24.00000	21	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.49100	7.50400		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16012.00000	16389	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		16264.00000	15823	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8346.00000	8594	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		24456.00000	23887	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3541.00000	3673	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35810.00000	35125	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1089.00000	1140	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		49820.00000	49054	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		25880.00000	26372	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		10564.00000	10239	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		37499.00000	38083	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6903.00000	6670	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		50116.00000	50768	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4520.00000	4355	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		63234.00000	63937	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2913.00000	2799	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		76309.00000	77057	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1533.00000	1464	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		89724.00000	90503	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		756.00000	718	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		103251.00000	104048	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		349.00000	329	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.50300	7.51600		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		19055.00000	19424	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		20036.00000	19608	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11241.00000	11508	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27701.00000	27171	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5749.00000	5916	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37972.00000	37342	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		2340.00000	2425	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50616.00000	49903	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		28789.00000	29248	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		14569.00000	14232	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		40316.00000	40845	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11168.00000	10900	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		51697.00000	52289	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7889.00000	7684	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		64146.00000	64784	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5939.00000	5779	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		76096.00000	76781	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3747.00000	3634	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		88514.00000	89235	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2275.00000	2199	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101211.00000	101959	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1328.00000	1279	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.48300	7.49400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8177.00000	8460	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7707.00000	7127	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1792.00000	1833	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		21153.00000	20332	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		21448.00000	22087	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1627.00000	1403	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		38878.00000	39701	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		175.00000	135	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		57138.00000	57998	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		9.00000	6	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		193.00000	190	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		39880.00000	39014	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		109798.00000	110661	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		75113.00000	75976	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		92665.00000	93528	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			7.48900	7.50100		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		17363.00000	17761	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17440.00000	16911	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9466.00000	9710	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		29078.00000	28396	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4522.00000	4650	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44148.00000	43349	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		28382.00000	28946	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9390.00000	9027	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		42093.00000	42801	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4485.00000	4267	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		57664.00000	58478	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1882.00000	1769	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		74216.00000	75092	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		689.00000	639	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		91072.00000	91980	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		219.00000	200	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		107833.00000	108753	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		60.00000	54	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.49600	7.50800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		22520.00000	22929	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		23128.00000	22625	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14454.00000	14747	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		34295.00000	33676	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8625.00000	8817	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		48162.00000	47441	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2401.00000	2463	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		82767.00000	81917	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4751.00000	4866	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		64459.00000	63661	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		32861.00000	33391	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14686.00000	14304	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		45256.00000	45899	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8737.00000	8468	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		59285.00000	60022	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4849.00000	4674	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		74439.00000	75246	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2503.00000	2398	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		90229.00000	91083	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1198.00000	1140	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.50800	7.52000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		26826.00000	27234	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28321.00000	27832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		18782.00000	19095	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		39199.00000	38616	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4752.00000	4851	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		84661.00000	83864	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		7936.00000	8091	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		67548.00000	66807	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		12532.00000	12759	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		52317.00000	51648	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		36664.00000	37169	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19672.00000	19280	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		48159.00000	48756	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		13103.00000	12804	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		61057.00000	61735	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8351.00000	8134	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		75036.00000	75783	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5084.00000	4933	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		89759.00000	90558	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2951.00000	2853	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		104913.00000	105749	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1632.00000	1571	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.48300	7.50000		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		40558.00000	41912	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		212.00000	155	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.49100	7.50800		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		44222.00000	45299	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5016.00000	4703	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.49700	7.51400		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		24891.00000	25528	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		26021.00000	25285	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		16330.00000	16797	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		37920.00000	37016	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10020.00000	10339	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		52612.00000	51557	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3011.00000	3125	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		89287.00000	88029	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5715.00000	5914	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		69862.00000	68689	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		35725.00000	36535	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16919.00000	16356	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		48615.00000	49584	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10381.00000	9978	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		63157.00000	64260	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5990.00000	5721	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		78861.00000	80066	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3243.00000	3075	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		95247.00000	96523	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1643.00000	1547	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		111914.00000	113235	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		778.00000	727	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.50600	7.52400		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		28705.00000	29383	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30616.00000	29861	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		20176.00000	20702	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		42272.00000	41366	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		13522.00000	13911	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		56327.00000	55283	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5185.00000	5361	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		91039.00000	89783	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		8608.00000	8878	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		72660.00000	71498	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		39105.00000	39935	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21340.00000	20737	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		51227.00000	52201	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		14280.00000	13821	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		64803.00000	65903	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9154.00000	8822	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		79495.00000	80699	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5613.00000	5383	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		94950.00000	96232	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3287.00000	3137	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		110838.00000	112178	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1837.00000	1744	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.46800	7.48600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		41917.00000	43368	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		196.00000	141	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.47600	7.49500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		45479.00000	46712	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4929.00000	4591	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.47900	7.49900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		15053.00000	15862	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14971.00000	14144	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		7031.00000	7502	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		27663.00000	26498	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		2679.00000	2897	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		44617.00000	43199	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		811.00000	889	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		64664.00000	63106	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		42446.00000	43848	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2635.00000	2401	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		27110.00000	28258	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6886.00000	6398	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		59687.00000	61233	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		825.00000	735	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		77600.00000	79209	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		209.00000	182	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		95457.00000	97087	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		43.00000	36	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		112956.00000	114591	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		7.00000	6	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			7.48600	7.50600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		30023.00000	30807	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		30507.00000	29675	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		21233.00000	21848	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		42196.00000	41195	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		14328.00000	14786	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		56346.00000	55187	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9189.00000	9510	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		72854.00000	71558	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		40673.00000	41628	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		21236.00000	20575	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		53018.00000	54132	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		14201.00000	13699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		66778.00000	68031	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9104.00000	8741	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		81609.00000	82976	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5588.00000	5338	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		97155.00000	98609	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3279.00000	3116	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		113091.00000	114606	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1838.00000	1737	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5579.00000	5791	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		91503.00000	90099	8.55	0.00	0.00

Total for Derivatives:							0.00	2,617.00
-------------------------------	--	--	--	--	--	--	-------------	-----------------

Grand Total:							0.00	2,617.00
---------------------	--	--	--	--	--	--	-------------	-----------------