



Daily MTM Report

Daily summary for 20/04/2006

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			7.20000	7.18000			0.00	0.00
R157 On 15/09/2015 Bond			7.40500	7.38500			0.00	0.00
R186 On 21/12/2026 Bond			7.16000	7.13500			0.00	0.00
R194 On 28/02/2008 Bond			7.11500	7.08000			0.00	0.00
R201 On 21/12/2014 Bond			7.39500	7.37000			0.00	0.00
R203 On 15/09/2017 Bond			7.41500	7.39000			0.00	0.00
R204 On 21/12/2018 Bond			7.41500	7.39000			0.00	0.00
R207 On 15/01/2020 Bond			7.39900	7.37400			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			241.79700	242.07700		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		120770.00000	117970	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			246.11000	246.39500		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		163974.00000	161127	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		24.00000	27	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.55600	250.82500		4.10	0.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		208293.00000	205607	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		43.00000	47	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.01800	255.26300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		252660.00000	250213	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		30.00000	33	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.19900	7.18100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.42000	7.40200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.12500	7.10100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.13300	7.10200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.38700	7.36400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.41000	7.38600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.40400	7.38000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.38800	7.36300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.14600	7.11400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		417.00000	464	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		138.00000	106	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.14900	7.14900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		938.00000	935	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		573.00000	570	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.19100	7.18400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1304.00000	1311	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		853.00000	843	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.25600	7.25100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1008.00000	1011	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1618.00000	1609	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.32000	7.31400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1288.00000	1292	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1743.00000	1733	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.36700	7.36400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1514.00000	1516	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1847.00000	1841	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.44400	7.43500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1835.00000	1845	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2006.00000	1992	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.49300	7.47200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26772.00000	26779	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26825.00000	26775	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.29000	7.28000		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		4350.00000	4318	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		3749.00000	3518	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.34600	7.33000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11500.00000	11603	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10015.00000	9822	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.40400	7.37800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15854.00000	16068	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13479.00000	13211	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.51000	7.47700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		10376.00000	11447	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		951.00000	658	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.54100	7.50700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		16857.00000	17736	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6196.00000	5673	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.57100	7.53500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		21228.00000	22124	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9417.00000	8830	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.56300	7.54400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		20645.00000	21914	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		74.00000	40	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.57800	7.56000		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		24798.00000	25742	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3131.00000	2844	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.59100	7.57400		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		28521.00000	29340	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5900.00000	5560	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.70900	6.70900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.78900	6.79300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.91800	6.92400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.92700	6.92900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99700	6.99600		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.20200	7.18200		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		4382.00000	3768	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		1580.00000	1791	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		363.00000	242	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		7902.00000	8605	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13139.00000	12326	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		109.00000	120	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23153.00000	22328	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3.00000	3	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33162.00000	32337	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		43067.00000	42242	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2.00000	1	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		17992.00000	18816	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52867.00000	52042	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		62562.00000	61738	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		72155.00000	71330	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		81646.00000	80822	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			7.19500	7.17300		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		9376.00000	8864	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		6379.00000	6723	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4359.00000	4029	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		11129.00000	11656	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		16109.00000	15454	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3444.00000	3646	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		24028.00000	23281	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1793.00000	1903	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32640.00000	31840	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		933.00000	990	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		41569.00000	40741	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		486.00000	516	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		50606.00000	49763	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		243.00000	257	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		59672.00000	58821	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		122.00000	128	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68709.00000	67855	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		65.00000	69	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.18800	7.16700		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		12196.00000	11749	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9153.00000	9477	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		7018.00000	6687	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		13170.00000	13609	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		40983.00000	40289	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2043.00000	2120	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49137.00000	48419	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1437.00000	1490	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3424.00000	3215	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		18861.00000	19423	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		18407.00000	17867	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6258.00000	6490	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25444.00000	24835	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4278.00000	4440	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		33038.00000	32379	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2942.00000	3053	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1300.00000	1197	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		26113.00000	26780	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		57400.00000	56665	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1025.00000	1062	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		65704.00000	64959	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		738.00000	764	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		74015.00000	73262	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		540.00000	558	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.19200	7.17400		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14921.00000	14568	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		12313.00000	12578	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10013.00000	9727	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		16011.00000	16344	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3230.00000	3091	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		26681.00000	27160	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		6096.00000	5883	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		20780.00000	21186	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20692.00000	20282	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9557.00000	9766	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		27053.00000	26599	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7469.00000	7633	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		33830.00000	33339	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5874.00000	6001	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		40915.00000	40396	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4664.00000	4763	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		48199.00000	47658	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3728.00000	3806	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55626.00000	55069	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3011.00000	3072	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		63162.00000	62592	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2476.00000	2524	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		70742.00000	70162	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2058.00000	2097	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.40700	7.38700		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		11616.00000	10227	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		2165.00000	2456	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		1492.00000	1075	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		13065.00000	14326	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		30179.00000	28511	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		123.00000	134	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		50256.00000	48577	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		3.00000	3	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		70052.00000	68373	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		108488.00000	106809	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		21.00000	10	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		33044.00000	34712	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		89460.00000	87781	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		127142.00000	125464	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		145433.00000	143754	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			7.41200	7.39100		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		21003.00000	19922	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12099.00000	12740	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10217.00000	9499	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		21849.00000	22852	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		35194.00000	33834	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		6153.00000	6515	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		51727.00000	50190	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2941.00000	3125	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		69508.00000	67874	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1358.00000	1446	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		3737.00000	3377	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		36313.00000	37674	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		87753.00000	86071	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		612.00000	652	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		106040.00000	104336	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		274.00000	292	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		124156.00000	122442	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		123.00000	130	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		142007.00000	140289	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		56.00000	59	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.41700	7.39700		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		26568.00000	25615	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		18357.00000	19004	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		39780.00000	38629	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		11907.00000	12355	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		15743.00000	15031	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		27575.00000	28462	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		87686.00000	86211	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3035.00000	3159	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3331.00000	3088	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		56427.00000	57783	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8000.00000	7540	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		40265.00000	41404	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		54769.00000	53468	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7607.00000	7906	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		70896.00000	69491	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4811.00000	5005	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		104794.00000	103273	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1926.00000	2005	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		121973.00000	120424	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1231.00000	1280	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		139051.00000	137482	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		769.00000	800	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		155978.00000	154397	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		483.00000	502	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		172625.00000	171036	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		239.00000	249	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.42900	7.41000		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		32408.00000	31552	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25416.00000	26040	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		21622.00000	20935	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		34170.00000	34962	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		13143.00000	12637	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		45601.00000	46575	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		44854.00000	43854	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		18686.00000	19166	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		58673.00000	57555	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13685.00000	14047	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		73516.00000	72306	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10056.00000	10326	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		89006.00000	87727	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7415.00000	7616	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		104887.00000	103556	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5499.00000	5648	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		120966.00000	119596	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4108.00000	4218	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		137103.00000	135705	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3095.00000	3177	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		153198.00000	151779	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2353.00000	2414	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		168875.00000	167436	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1501.00000	1541	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.16100	7.13600		7.37	0.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		18542.00000	15805	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		3222.00000	3867	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		2177.00000	1442	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		20799.00000	23446	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		22.00000	8	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		53886.00000	57255	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		48187.00000	44836	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		172.00000	203	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		79523.00000	76142	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		4.00000	4	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		109883.00000	106501	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		90468.00000	93850	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		139154.00000	135772	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		167379.00000	163997	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		194603.00000	191221	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		220866.00000	217484	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			7.15900	7.13300		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		33089.00000	30886	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		17475.00000	18765	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		15180.00000	13772	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		33263.00000	35348	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4980.00000	4339	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		58041.00000	60894	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		56681.00000	53893	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		8595.00000	9301	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		83456.00000	80318	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		4074.00000	4430	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		111460.00000	108137	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1906.00000	2077	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		139295.00000	135866	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		646.00000	710	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		166904.00000	163432	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		191.00000	212	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		193838.00000	190350	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		49.00000	55	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		219928.00000	216436	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		11.00000	13	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		245139.00000	241646	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2.00000	3	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.15500	7.12900		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		42686.00000	40593	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		26650.00000	28027	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		24253.00000	22726	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		41668.00000	43610	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		11416.00000	10487	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		63541.00000	66082	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		65105.00000	62565	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		16827.00000	17757	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		89945.00000	87085	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		10580.00000	11191	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		116062.00000	112988	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6720.00000	7116	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		141744.00000	138500	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3485.00000	3710	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		167856.00000	164505	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1697.00000	1817	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		193859.00000	190449	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		776.00000	835	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		219407.00000	215964	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		334.00000	361	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3935.00000	3513	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		92087.00000	95135	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.15400	7.12900		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		51189.00000	49233	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		35272.00000	36628	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		32157.00000	30632	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		49440.00000	51227	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		18027.00000	16971	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		69749.00000	72004	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		8488.00000	7868	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		95945.00000	98636	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		73197.00000	70893	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		25269.00000	26277	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		97053.00000	94484	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18253.00000	18996	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		121885.00000	119120	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		13303.00000	13850	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		145622.00000	142681	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8306.00000	8676	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		170049.00000	166977	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5000.00000	5240	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		194722.00000	191560	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2903.00000	3052	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		219293.00000	216071	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1625.00000	1714	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.11700	7.08100		1.19	46.00	55.00
R194 On 04/05/2006 Bond Future	7.00	Call		476.00000	293	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1877.00000	2315	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3142.00000	2605	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		228.00000	313	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7216.00000	6598	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		11.00000	15	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11473.00000	10852	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		15718.00000	15096	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		14486.00000	15108	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		10101.00000	10722	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		4.00000	1	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5743.00000	6362	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19939.00000	19318	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		24138.00000	23517	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		28314.00000	27693	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		32468.00000	31846	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			7.08600	7.04400		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2440.00000	2147	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3100.00000	3436	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4841.00000	4423	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1759.00000	1971	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		855.00000	707	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5275.00000	5756	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7766.00000	7260	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		960.00000	1084	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11034.00000	10474	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		522.00000	592	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14494.00000	13904	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		295.00000	335	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17984.00000	17372	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		116.00000	133	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21561.00000	20938	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		41.00000	47	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25167.00000	24540	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		13.00000	15	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28774.00000	28145	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		3.00000	4	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.04700	7.00400		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3378.00000	3104	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3429.00000	3700	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5498.00000	5151	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2386.00000	2583	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1777.00000	1590	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5005.00000	5363	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		9.00000	6	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12851.00000	13394	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		114.00000	89	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9737.00000	10257	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		641.00000	547	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7060.00000	7511	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7946.00000	7543	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1684.00000	1826	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10610.00000	10167	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1211.00000	1313	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13394.00000	12923	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		872.00000	946	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16137.00000	15639	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		506.00000	552	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19006.00000	18488	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		278.00000	306	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			7.02300	6.98000		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4024.00000	3796	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3818.00000	4032	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2484.00000	2307	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4856.00000	5122	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5788.00000	5517	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3014.00000	3185	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		167.00000	141	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10332.00000	10749	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		586.00000	518	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8144.00000	8518	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1349.00000	1228	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6309.00000	6631	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7780.00000	7475	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2446.00000	2584	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9905.00000	9574	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2021.00000	2133	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12123.00000	11772	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1699.00000	1791	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14160.00000	13787	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1206.00000	1275	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16310.00000	15919	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		835.00000	886	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18551.00000	18145	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		563.00000	600	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.39800	7.37300		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		9695.00000	8313	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		1302.00000	1578	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		24734.00000	23087	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		60.00000	71	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		40642.00000	38983	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1.00000	1	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		56300.00000	54641	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		71657.00000	69998	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		86720.00000	85061	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		101495.00000	99836	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		115988.00000	114329	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			7.40500	7.37900		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		15900.00000	14834	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		8081.00000	8702	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		27601.00000	26246	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		3856.00000	4188	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		41169.00000	39646	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1798.00000	1961	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		55537.00000	53928	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		834.00000	911	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		70137.00000	68487	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		390.00000	425	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		84630.00000	82955	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		120.00000	132	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99028.00000	97345	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		32.00000	35	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		113220.00000	111534	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		7.00000	8	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.40800	7.38200		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19838.00000	18854	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		12389.00000	13052	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10942.00000	10234	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		19352.00000	20291	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4973.00000	4553	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		29541.00000	30768	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1670.00000	1485	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		42702.00000	44163	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		30777.00000	29575	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		7762.00000	8206	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		43218.00000	41862	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		4922.00000	5213	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		56434.00000	54975	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3138.00000	3326	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		69988.00000	68460	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		1967.00000	2087	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		83455.00000	81872	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		978.00000	1043	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		97123.00000	95508	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		454.00000	486	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		110799.00000	109167	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		197.00000	212	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.41700	7.39200		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		22819.00000	21925	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		16167.00000	16817	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14018.00000	13332	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		22845.00000	23703	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7532.00000	7070	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		32122.00000	33204	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		3274.00000	3017	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		43916.00000	45204	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33406.00000	32343	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		11553.00000	12035	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		45574.00000	44389	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		8793.00000	9152	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		57533.00000	56248	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6092.00000	6350	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		70384.00000	69031	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4544.00000	4735	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		82762.00000	81343	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2779.00000	2905	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		95506.00000	94040	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1633.00000	1712	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		108437.00000	106940	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		920.00000	968	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.41700	7.39200		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		11447.00000	9896	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		2939.00000	3366	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		2237.00000	1648	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		13561.00000	14949	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		28093.00000	26148	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		235.00000	267	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		46746.00000	44768	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		6.00000	6	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		65167.00000	63189	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		149.00000	84	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		31799.00000	33711	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		117835.00000	115858	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		83150.00000	81173	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		100702.00000	98725	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			7.42100	7.39500		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		21157.00000	19914	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		13010.00000	13792	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		11832.00000	10961	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		23219.00000	24374	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5772.00000	5246	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		37173.00000	38673	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		33656.00000	32089	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6439.00000	6897	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		48613.00000	46816	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2781.00000	3009	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		65044.00000	63115	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1038.00000	1134	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		82084.00000	80093	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		332.00000	366	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		99169.00000	97154	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		91.00000	101	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		116018.00000	113995	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		21.00000	24	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.42500	7.40000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		26431.00000	25305	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		18792.00000	19583	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		17280.00000	16415	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		28875.00000	29926	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		10498.00000	9883	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		41789.00000	43090	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3017.00000	2781	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		75137.00000	76817	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5882.00000	5482	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		57343.00000	58859	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		37873.00000	36508	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		11452.00000	12003	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51267.00000	49704	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6502.00000	6856	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		66107.00000	64398	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3425.00000	3633	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		81851.00000	80047	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1669.00000	1781	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		98028.00000	96166	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		750.00000	805	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.43500	7.41000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		30763.00000	29687	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24002.00000	24809	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		21832.00000	20962	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		33993.00000	35007	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5749.00000	5420	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		77402.00000	78957	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9478.00000	8994	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		60834.00000	62234	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		14767.00000	14099	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		46296.00000	47512	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41497.00000	40225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16249.00000	16861	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		53831.00000	52387	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		10520.00000	10960	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		67461.00000	65876	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6500.00000	6799	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		82034.00000	80343	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3825.00000	4018	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		97206.00000	95439	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2142.00000	2259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		112677.00000	110860	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1140.00000	1207	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.41700	7.39200		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		49356.00000	47263	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		7.00000	7	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.42300	7.39700		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		51424.00000	49525	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3090.00000	3338	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.42600	7.40100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		29221.00000	28025	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		21182.00000	22024	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		19509.00000	18575	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		31930.00000	33035	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		12178.00000	11501	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		45600.00000	46961	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3773.00000	3496	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		80881.00000	82641	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		7058.00000	6605	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		62037.00000	63622	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		41224.00000	39784	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		13249.00000	13846	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		55183.00000	53540	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7781.00000	8175	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		70612.00000	68814	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4276.00000	4517	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		86981.00000	85079	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2194.00000	2330	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		103821.00000	101854	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1049.00000	1120	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		120771.00000	118767	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		467.00000	501	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.43300	7.40800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		33159.00000	32006	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		25790.00000	26647	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		23640.00000	22706	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36457.00000	37532	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		16075.00000	15355	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		49600.00000	50890	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		6341.00000	5981	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		82916.00000	84566	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		10381.00000	9857	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65154.00000	66639	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		44555.00000	43196	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17510.00000	18160	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		57609.00000	56068	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11382.00000	11851	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		71997.00000	70309	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7070.00000	7390	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		87350.00000	85549	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4189.00000	4397	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		103306.00000	101424	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2365.00000	2492	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		119551.00000	117616	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1271.00000	1344	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.40100	7.37600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		50980.00000	48867	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		6.00000	6	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.40700	7.38100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53028.00000	51095	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2998.00000	3239	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.40800	7.38300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		20058.00000	18783	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10436.00000	11228	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		10008.00000	9188	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		21100.00000	22347	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		4088.00000	3665	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		36486.00000	38129	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1326.00000	1156	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		55638.00000	57535	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		50796.00000	48896	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1444.00000	1611	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		34063.00000	32404	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4298.00000	4706	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		68792.00000	66779	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		390.00000	443	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		87015.00000	84962	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		84.00000	97	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		104969.00000	102905	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		14.00000	17	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		122492.00000	120425	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2.00000	2	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			7.41300	7.38900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		34673.00000	33529	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25651.00000	26466	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		24873.00000	23939	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36329.00000	37355	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		17028.00000	16304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49538.00000	50775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		11078.00000	10547	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		65236.00000	66665	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		46335.00000	44992	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17391.00000	18008	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		59622.00000	58105	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11297.00000	11741	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		74198.00000	72541	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7017.00000	7320	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		89691.00000	87927	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4162.00000	4358	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		105739.00000	103899	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2355.00000	2475	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		122030.00000	120140	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1270.00000	1340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6821.00000	6454	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		83238.00000	84831	8.55	0.00	0.00

Total for Derivatives:

46.00

2,572.00

Grand Total:

46.00

2,572.00