



# Daily MTM Report

Daily summary for 04/04/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.27000	7.32000			0.00	0.00
R157 On 15/09/2015 Bond			7.48000	7.54000			0.00	0.00
R186 On 21/12/2026 Bond			7.23500	7.29500			0.00	0.00
R194 On 28/02/2008 Bond			7.13000	7.18000			0.00	0.00
R201 On 21/12/2014 Bond			7.47000	7.52500			0.00	0.00
R203 On 15/09/2017 Bond			7.49000	7.55000			0.00	0.00
R204 On 21/12/2018 Bond			7.48000	7.53000			0.00	0.00
R207 On 15/01/2020 Bond			7.45900	7.50500			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 04/05/2006 jGovi			240.94400	240.27200		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		102723.00000	109441	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		3.00000	1	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.27000	244.58900		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		146021.00000	152789	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		131.00000	89	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.69700	249.01500		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		190285.00000	197071	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		135.00000	101	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.13600	253.46700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		234751.00000	241422	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		81.00000	62	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.27200	7.31900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.49800	7.55800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.20100	7.26100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.14800	7.19300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.46100	7.51300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.48600	7.54500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.46900	7.51600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.45100	7.49400		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			7.12000	7.11900		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		528.00000	524	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		237.00000	230	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.12600	7.13700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		975.00000	956	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		639.00000	648	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.17200	7.18800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1351.00000	1327	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		891.00000	906	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.29200	7.30800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1104.00000	1084	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1574.00000	1594	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.34300	7.35800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1368.00000	1349	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1716.00000	1734	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.44200	7.46500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1661.00000	1632	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1747.00000	1774	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.54800	7.56200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2029.00000	2008	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1866.00000	1882	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.58600	7.61600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27267.00000	27210	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26967.00000	26986	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.32100	7.33600		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6678.00000	6430	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		5015.00000	5052	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.38200	7.40600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13020.00000	12737	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10126.00000	10287	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.44400	7.47700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17402.00000	17041	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13193.00000	13443	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.54400	7.58600		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		15218.00000	13743	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1295.00000	1550	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.58100	7.62500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20838.00000	19548	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5318.00000	5837	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.61900	7.66500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		25207.00000	23932	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8053.00000	8664	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.65800	7.71400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		32330.00000	28550	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		61.00000	116	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.67800	7.73500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		35323.00000	31931	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		1643.00000	2144	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.69700	7.75600		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		38616.00000	35355	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		3532.00000	4289	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.73500	6.73800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.85400	6.85900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99800	7.00300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.96400	6.96700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.02600	7.02900		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.27500	7.32600		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		2589.00000	3402	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		5710.00000	4429	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		278.00000	434	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		13739.00000	11802	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8661.00000	10253	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1554.00000	1052	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		17509.00000	19485	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		282.00000	164	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		27279.00000	29353	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		40.00000	20	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		37149.00000	39240	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		5.00000	2	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		5.00000	11	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23918.00000	21830	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		46944.00000	49038	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		56640.00000	58733	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		66233.00000	68326	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		75724.00000	77817	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			7.27000	7.32500		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		6959.00000	7923	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9869.00000	8700	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3010.00000	3575	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		15688.00000	14120	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		12649.00000	13982	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5891.00000	5092	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		19725.00000	21346	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3399.00000	2885	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		27746.00000	29562	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1948.00000	1630	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		36289.00000	38229	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		1114.00000	921	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		45070.00000	47090	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		615.00000	502	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		53981.00000	56049	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		339.00000	274	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		62933.00000	65027	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		198.00000	158	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.27000	7.32700		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		9651.00000	10622	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12465.00000	11354	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5258.00000	5938	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		17267.00000	15865	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		36271.00000	38000	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3187.00000	2834	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		44147.00000	45967	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2304.00000	2042	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2407.00000	2807	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		23700.00000	22019	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15145.00000	16374	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8853.00000	8000	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		21579.00000	23020	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6270.00000	5629	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		28694.00000	30299	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4454.00000	3978	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		845.00000	1028	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		31514.00000	29616	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		52203.00000	54090	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1685.00000	1490	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		60352.00000	62287	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1242.00000	1096	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		68546.00000	70518	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		928.00000	817	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.28200	7.34100		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		12415.00000	13364	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15528.00000	14460	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8075.00000	8815	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19794.00000	18517	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2388.00000	2716	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		31560.00000	29871	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		4730.00000	5257	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25135.00000	23645	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		17672.00000	18807	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12258.00000	11376	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		23589.00000	24883	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9726.00000	9003	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		29989.00000	31415	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7754.00000	7162	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		36763.00000	38295	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		6232.00000	5748	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		43789.00000	45408	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5039.00000	4641	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		51005.00000	52695	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4111.00000	3783	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		58374.00000	60118	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3408.00000	3136	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		65817.00000	67605	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2854.00000	2626	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.48600	7.54700		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		6329.00000	8612	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		10235.00000	7446	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		922.00000	1492	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		25850.00000	21349	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		19358.00000	23420	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2658.00000	1648	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		37360.00000	42211	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		462.00000	241	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		56753.00000	61793	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		57.00000	25	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		95133.00000	100204	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		35.00000	72	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		46414.00000	41379	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		76110.00000	81178	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		6.00000	2	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		113787.00000	118858	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		132077.00000	137149	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			7.49200	7.55500		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		15119.00000	17546	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		19583.00000	16895	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		6823.00000	8285	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		31823.00000	28170	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		26893.00000	30216	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		11220.00000	9428	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		41501.00000	45517	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		6083.00000	4984	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		57970.00000	62451	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		3188.00000	2554	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		2301.00000	2962	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		48244.00000	43791	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		75402.00000	80167	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1630.00000	1280	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		93223.00000	98149	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		825.00000	637	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		111081.00000	116096	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		417.00000	316	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		128795.00000	133857	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		212.00000	159	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.50100	7.56600		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		20477.00000	22945	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		25704.00000	23024	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		31945.00000	35079	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		17511.00000	15497	5.68	0.00	150.00
R157 On 02/11/2006 Bond Future	7.25	Call		11519.00000	13256	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		36790.00000	33379	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		76342.00000	80771	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		5129.00000	4410	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2139.00000	2653	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		68674.00000	64039	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		5506.00000	6552	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		51209.00000	47107	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		45459.00000	49146	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11736.00000	10275	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		60423.00000	64537	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		7776.00000	6743	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		92822.00000	97474	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		3393.00000	2896	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		109559.00000	114365	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2254.00000	1913	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		126313.00000	131230	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1469.00000	1238	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		143017.00000	148010	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		961.00000	805	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		159460.00000	164519	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		513.00000	424	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.51700	7.58300		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		26335.00000	28778	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		32741.00000	30094	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		16976.00000	18861	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		42921.00000	39716	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		9911.00000	11237	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		55767.00000	52002	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		37454.00000	40406	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		24684.00000	22545	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		50106.00000	53498	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		18516.00000	16817	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		63969.00000	67725	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		13908.00000	12573	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		78660.00000	82709	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		10467.00000	9425	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		93901.00000	98180	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7911.00000	7100	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		109474.00000	113933	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		6014.00000	5383	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		125214.00000	129812	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4605.00000	4112	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		141000.00000	145705	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3553.00000	3167	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		156326.00000	161145	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2350.00000	2078	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.23700	7.29800		7.37	0.00	33.00
R186 On 04/05/2006 Bond Future	7.25	Call		9696.00000	13344	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		16068.00000	11610	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1250.00000	2088	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		41564.00000	34295	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		36.00000	77	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		75592.00000	67527	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		30407.00000	36936	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		4083.00000	2507	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		58550.00000	66309	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		723.00000	375	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		88289.00000	96340	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		98.00000	43	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		112160.00000	104054	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		117468.00000	125570	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		6.00000	2	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		145687.00000	153793	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		172911.00000	181017	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		199175.00000	207281	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	7.29800		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		23025.00000	26976	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		29352.00000	25121	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		9585.00000	11853	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		49610.00000	43696	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		2833.00000	3756	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		77836.00000	70577	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		42507.00000	47959	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		16364.00000	13634	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		66228.00000	72773	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		8789.00000	7151	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		92250.00000	99492	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		4638.00000	3699	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		118623.00000	126360	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1916.00000	1471	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		145478.00000	153475	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		707.00000	522	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		172079.00000	180193	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		233.00000	165	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		198043.00000	206203	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		69.00000	46	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		223213.00000	231389	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		18.00000	12	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.23400	7.29700		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		32152.00000	36227	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		38304.00000	34123	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		17116.00000	19903	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		56718.00000	51248	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		7452.00000	9021	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		81765.00000	75078	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		51551.00000	56754	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		25460.00000	22408	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		73975.00000	80066	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		16798.00000	14633	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		98294.00000	105036	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		11140.00000	9625	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		122334.00000	129639	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		6263.00000	5311	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		147300.00000	154996	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		3330.00000	2769	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		172568.00000	180515	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1673.00000	1364	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		197680.00000	205776	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		795.00000	635	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2317.00000	2968	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		112657.00000	105051	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.23500	7.29900		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		40463.00000	44621	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		46829.00000	42663	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		24194.00000	27290	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		63760.00000	58531	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		12832.00000	14864	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		86837.00000	80545	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		5647.00000	6766	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		115386.00000	108181	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		60063.00000	65136	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		34418.00000	31167	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		81946.00000	87759	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25428.00000	22917	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		105210.00000	111602	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		18912.00000	16980	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		127380.00000	134318	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		12346.00000	10960	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		150561.00000	157929	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		7795.00000	6839	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		174296.00000	181986	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4760.00000	4126	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		198196.00000	206115	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2811.00000	2406	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.13200	7.18500		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2255.00000	2826	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1136.00000	792	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		398.00000	589	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3593.00000	2870	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5654.00000	6472	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		244.00000	147	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9719.00000	10614	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		40.00000	21	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13929.00000	14840	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6.00000	3	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		16281.00000	15367	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		11895.00000	10981	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		12.00000	24	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7545.00000	6643	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18145.00000	19059	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		22344.00000	23258	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		26520.00000	27434	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		30673.00000	31587	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			7.09700	7.15800		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4009.00000	4535	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2634.00000	2247	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1922.00000	2275	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4289.00000	3729	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		630.00000	802	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6758.00000	6016	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6662.00000	7322	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1564.00000	1311	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9727.00000	10480	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		923.00000	763	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13053.00000	13864	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		561.00000	459	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16415.00000	17276	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		254.00000	202	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19917.00000	20806	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		104.00000	80	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23486.00000	24389	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		39.00000	29	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27076.00000	27986	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		13.00000	9	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.06100	7.13000		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4689.00000	5188	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3172.00000	2798	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2773.00000	3156	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4420.00000	3929	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1393.00000	1645	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6217.00000	5596	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		5.00000	8	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14443.00000	13573	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		71.00000	101	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11290.00000	10447	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		463.00000	585	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8477.00000	7726	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		6967.00000	7558	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2300.00000	2018	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9497.00000	10158	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1694.00000	1481	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12176.00000	12889	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1250.00000	1089	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		14800.00000	15565	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		764.00000	656	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17577.00000	18382	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		446.00000	377	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			7.04400	7.11900		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3443.00000	3798	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4667.00000	4251	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2049.00000	2318	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5852.00000	5349	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5077.00000	5505	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3732.00000	3389	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		113.00000	148	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11708.00000	10973	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		436.00000	532	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9424.00000	8749	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1066.00000	1244	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7456.00000	6863	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		6961.00000	7449	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3057.00000	2774	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		8998.00000	9534	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2545.00000	2310	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11146.00000	11719	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2152.00000	1955	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13091.00000	13707	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1566.00000	1412	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15160.00000	15813	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1114.00000	996	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17331.00000	18015	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		773.00000	686	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.47700	7.53300		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		5046.00000	6767	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		7213.00000	5253	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		15843.00000	18870	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1730.00000	1075	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		30366.00000	33913	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		286.00000	152	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		45776.00000	49437	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		37.00000	17	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		61101.00000	64779	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		4.00000	2	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		76160.00000	79841	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		90934.00000	94616	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		105427.00000	109108	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			7.48500	7.54300		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		11024.00000	12814	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		13785.00000	11849	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		20685.00000	23180	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		7520.00000	6288	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		32774.00000	35774	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3982.00000	3256	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		46207.00000	49522	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		2083.00000	1672	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		60258.00000	63756	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		1090.00000	862	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		74344.00000	77972	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		413.00000	315	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		88556.00000	92245	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		139.00000	102	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		102674.00000	106388	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		41.00000	29	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.49200	7.55200		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		14808.00000	16629	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		18069.00000	16126	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		7586.00000	8806	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		26708.00000	24162	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3160.00000	3824	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		38439.00000	35339	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		951.00000	1217	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		52693.00000	49194	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		24250.00000	26601	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		11945.00000	10532	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		35516.00000	38280	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		7930.00000	6930	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		47857.00000	50923	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		5272.00000	4574	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		60762.00000	64048	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3451.00000	2973	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		73633.00000	77110	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1867.00000	1580	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		86907.00000	90511	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		950.00000	789	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		100345.00000	104026	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		454.00000	370	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.50500	7.56500		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		17817.00000	19591	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		21796.00000	19898	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		10371.00000	11665	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		29829.00000	27450	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5223.00000	6042	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		40444.00000	37591	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		2085.00000	2506	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		53359.00000	50107	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		27213.00000	29408	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		15991.00000	14514	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		38473.00000	40992	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12324.00000	11171	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		49603.00000	52403	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8792.00000	7920	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		61870.00000	64870	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6661.00000	5989	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		73617.00000	76818	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4266.00000	3795	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		85874.00000	89230	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2632.00000	2316	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		98449.00000	101918	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1563.00000	1360	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.49500	7.55500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		7017.00000	9074	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		11315.00000	8682	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1693.00000	2401	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		25822.00000	21840	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		18396.00000	21975	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		3343.00000	2233	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		34539.00000	38963	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		605.00000	338	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		52424.00000	57079	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		63.00000	28	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		233.00000	363	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		44688.00000	40128	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		105030.00000	109720	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		70348.00000	75036	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		4.00000	1	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		87897.00000	92587	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			7.50000	7.56300		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		15564.00000	17850	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		20412.00000	17850	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8412.00000	9902	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		32796.00000	29437	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4003.00000	4847	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		48401.00000	44396	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		25737.00000	28838	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		11516.00000	9769	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		38659.00000	42458	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5822.00000	4773	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		53624.00000	57922	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2614.00000	2063	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		69790.00000	74388	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1035.00000	784	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		86441.00000	91191	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		359.00000	261	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		103110.00000	107925	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		109.00000	76	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.50700	7.57100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		20565.00000	22888	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		25944.00000	23420	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		13090.00000	14797	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		37703.00000	34562	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		7754.00000	8912	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		52062.00000	48373	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2137.00000	2547	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		87275.00000	82837	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4246.00000	4968	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		68725.00000	64599	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		30272.00000	33220	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		16869.00000	14969	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		42060.00000	45576	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		10313.00000	8981	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		55568.00000	59549	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5904.00000	5038	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		70318.00000	74646	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3154.00000	2634	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		85828.00000	90387	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1568.00000	1280	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.52000	7.58500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		24775.00000	27103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		31109.00000	28598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		17231.00000	19050	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		42486.00000	39467	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4282.00000	4906	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		89030.00000	84815	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		7190.00000	8136	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		71641.00000	67748	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		11422.00000	12772	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		56046.00000	52557	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		34091.00000	36930	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		21938.00000	19938	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		45078.00000	48397	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		14862.00000	13342	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		57517.00000	61256	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		9651.00000	8551	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		71109.00000	75192	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5996.00000	5239	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		85528.00000	89873	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3559.00000	3065	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		100458.00000	104991	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2016.00000	1710	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.48500	7.53600		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		37949.00000	41940	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		580.00000	349	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.49200	7.54400		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		42274.00000	45610	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6006.00000	5095	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.49700	7.55000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		23881.00000	25958	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		27910.00000	25715	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		15655.00000	17211	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		40145.00000	37429	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		9614.00000	10698	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		55103.00000	51917	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2910.00000	3324	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		92085.00000	88228	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5497.00000	6196	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		72543.00000	68971	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		34340.00000	36940	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		18432.00000	16761	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		46853.00000	49930	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		11518.00000	10324	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		61056.00000	64530	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6788.00000	5991	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		76483.00000	80257	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3763.00000	3267	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		92663.00000	96647	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1958.00000	1671	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		109192.00000	113308	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		955.00000	800	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.50700	7.56100		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		27595.00000	29690	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		32442.00000	30248	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		19361.00000	21008	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		44394.00000	41751	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		12962.00000	14192	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		58703.00000	55644	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		4971.00000	5550	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		93762.00000	90051	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		8248.00000	9118	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		75237.00000	71817	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		37676.00000	40220	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		22847.00000	21101	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		49479.00000	52442	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		15469.00000	14142	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		62760.00000	66088	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10048.00000	9087	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		77197.00000	80824	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		6251.00000	5589	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		92446.00000	96301	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3720.00000	3286	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		108180.00000	112199	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2116.00000	1845	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.46400	7.51000		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		40214.00000	43871	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		497.00000	309	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.47000	7.51800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		44341.00000	47494	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5689.00000	4876	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.47300	7.52200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		14370.00000	16375	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		16165.00000	14166	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		6698.00000	7886	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		29208.00000	26391	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		2559.00000	3125	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		46374.00000	42935	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		782.00000	993	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		66511.00000	62718	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		40982.00000	44410	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		3047.00000	2471	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		26011.00000	28828	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		7664.00000	6476	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		57985.00000	61764	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1000.00000	775	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		75782.00000	79716	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		268.00000	198	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		93596.00000	97583	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		58.00000	41	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		111083.00000	115084	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		10.00000	7	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			7.48100	7.53000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		29394.00000	31374	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		31813.00000	29837	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		20797.00000	22365	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		43695.00000	41307	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		14051.00000	15231	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		58003.00000	55228	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9030.00000	9871	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		74630.00000	71515	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		39830.00000	42219	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		22328.00000	20762	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		51955.00000	54724	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		15073.00000	13886	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		65506.00000	68605	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9768.00000	8910	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		80154.00000	83520	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6067.00000	5477	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		95550.00000	99120	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3608.00000	3222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		111371.00000	115087	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2053.00000	1812	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5499.00000	6065	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		93359.00000	89968	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,606.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>2,606.00</b>
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