



# Daily MTM Report

Daily summary for 05/04/2006

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			7.25000	7.27000			0.00	0.00
R157 On 15/09/2015 Bond			7.46000	7.48000			0.00	0.00
R186 On 21/12/2026 Bond			7.21000	7.23500			0.00	0.00
R194 On 28/02/2008 Bond			7.12000	7.13000			0.00	0.00
R201 On 21/12/2014 Bond			7.45000	7.47000			0.00	0.00
R203 On 15/09/2017 Bond			7.47000	7.49000			0.00	0.00
R204 On 21/12/2018 Bond			7.46500	7.48000			0.00	0.00
R207 On 15/01/2020 Bond			7.44600	7.45900			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			241.18900	240.94400		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		109441.00000	111891	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		1.00000	1	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.51800	245.27000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		152789.00000	155255	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		89.00000	75	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.94800	249.69700		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		197071.00000	199569	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		101.00000	89	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.38900	254.13600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		241422.00000	243945	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		62.00000	55	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.25100	7.27200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.47700	7.49800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.17400	7.20100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.13700	7.14800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.44100	7.46100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.46600	7.48600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.45300	7.46900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.43600	7.45100		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			7.11800	7.12000		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		524.00000	515	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		230.00000	226	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.13000	7.12600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		956.00000	958	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		648.00000	640	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.15700	7.17200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1327.00000	1304	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		906.00000	919	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.27200	7.29200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1084.00000	1061	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1594.00000	1619	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.32400	7.34300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1349.00000	1326	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1734.00000	1757	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.41000	7.44200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1632.00000	1592	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1774.00000	1812	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.50900	7.54800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2008.00000	1955	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1882.00000	1931	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.54500	7.58600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27210.00000	27139	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26986.00000	27019	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.30100	7.32100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		6430.00000	6135	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		5052.00000	5133	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.35500	7.38200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12737.00000	12427	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10287.00000	10478	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.41200	7.44400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17041.00000	16692	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13443.00000	13687	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.51100	7.54400		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13743.00000	12599	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1550.00000	1767	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.54600	7.58100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19548.00000	18540	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5837.00000	6269	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.58300	7.61900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23932.00000	22949	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8664.00000	9159	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.62300	7.65800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		28550.00000	26197	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		116.00000	165	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.64100	7.67800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		31931.00000	29776	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2144.00000	2523	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.65900	7.69700		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		35355.00000	33303	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4289.00000	4832	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.73300	6.73500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.85000	6.85400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99300	6.99800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.96200	6.96400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.02400	7.02600		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.25400	7.27500		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		3402.00000	3748	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4429.00000	3913	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		434.00000	501	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11802.00000	11005	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		10253.00000	10924	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		1052.00000	859	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19485.00000	20306	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		164.00000	122	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29353.00000	30210	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		20.00000	14	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39240.00000	40102	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2.00000	1	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		11.00000	13	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		21830.00000	20969	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49038.00000	49901	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		58733.00000	59596	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		68326.00000	69189	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		77817.00000	78680	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			7.24700	7.27000		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		7923.00000	8333	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8700.00000	8216	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3575.00000	3819	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14120.00000	13470	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13982.00000	14545	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5092.00000	4760	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		21346.00000	22026	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2885.00000	2672	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		29562.00000	30323	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1630.00000	1497	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38229.00000	39042	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		921.00000	840	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47090.00000	47936	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		502.00000	454	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56049.00000	56915	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		274.00000	246	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65027.00000	65904	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		158.00000	142	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.24500	7.27000		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10622.00000	11054	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11354.00000	10871	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5938.00000	6244	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15865.00000	15256	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		38000.00000	38759	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2834.00000	2678	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45967.00000	46765	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2042.00000	1926	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2807.00000	2990	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		22019.00000	21286	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16374.00000	16917	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8000.00000	7629	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23020.00000	23655	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5629.00000	5349	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		30299.00000	31005	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3978.00000	3768	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1028.00000	1114	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29616.00000	28786	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54090.00000	54917	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1490.00000	1402	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		62287.00000	63136	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1096.00000	1030	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70518.00000	71382	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		817.00000	767	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.25600	7.28200		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13364.00000	13785	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14460.00000	13990	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8815.00000	9145	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18517.00000	17957	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2716.00000	2865	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29871.00000	29130	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5257.00000	5493	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23645.00000	22991	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18807.00000	19309	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11376.00000	10987	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24883.00000	25453	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9003.00000	8682	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		31415.00000	32042	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7162.00000	6899	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38295.00000	38969	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5748.00000	5531	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45408.00000	46120	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4641.00000	4463	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52695.00000	53437	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3783.00000	3635	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		60118.00000	60885	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3136.00000	3012	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67605.00000	68391	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2626.00000	2521	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.46500	7.48600		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		8612.00000	9430	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		7446.00000	6512	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		1492.00000	1696	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		21349.00000	19801	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		23420.00000	24852	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1648.00000	1328	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		42211.00000	43897	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		241.00000	176	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		61793.00000	63536	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		25.00000	17	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		100204.00000	101955	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		72.00000	84	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		41379.00000	39639	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		81178.00000	82929	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2.00000	1	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		118858.00000	120610	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		137149.00000	138900	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			7.47000	7.49200		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		17546.00000	18407	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		16895.00000	15964	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8285.00000	8809	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		28170.00000	26902	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		30216.00000	31388	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		9428.00000	8808	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		45517.00000	46929	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4984.00000	4604	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		62451.00000	64023	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2554.00000	2334	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		2962.00000	3203	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		43791.00000	42240	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		80167.00000	81837	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1280.00000	1158	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		98149.00000	99875	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		637.00000	571	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		116096.00000	117853	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		316.00000	281	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		133857.00000	135630	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		159.00000	140	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.47800	7.50100		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		22945.00000	23830	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		23024.00000	22081	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		35079.00000	36198	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15497.00000	14788	5.68	0.00	150.00
R157 On 02/11/2006 Bond Future	7.25	Call		13256.00000	13884	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		33379.00000	32179	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		80771.00000	82342	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4410.00000	4154	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2653.00000	2843	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		64039.00000	62402	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6552.00000	6934	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		47107.00000	45662	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		49146.00000	50458	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10275.00000	9759	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		64537.00000	65999	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6743.00000	6376	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		97474.00000	99124	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2896.00000	2719	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		114365.00000	116070	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1913.00000	1790	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		131230.00000	132974	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1238.00000	1155	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		148010.00000	149781	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		805.00000	749	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		164519.00000	166314	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		424.00000	391	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.49400	7.51700		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		28778.00000	29634	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30094.00000	29169	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		18861.00000	19525	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		39716.00000	38599	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		11237.00000	11706	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		52002.00000	50691	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		40406.00000	41437	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		22545.00000	21796	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		53498.00000	54681	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16817.00000	16220	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		67725.00000	69034	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12573.00000	12102	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		82709.00000	84119	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9425.00000	9056	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		98180.00000	99671	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7100.00000	6810	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		113933.00000	115486	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5383.00000	5156	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		129812.00000	131414	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4112.00000	3934	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		145705.00000	147344	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3167.00000	3027	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		161145.00000	162826	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2078.00000	1979	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.21200	7.23700		7.37	0.00	33.00
R186 On 04/05/2006 Bond Future	7.25	Call		13344.00000	14969	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		11610.00000	9892	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		2088.00000	2480	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		34295.00000	31344	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		77.00000	97	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		67527.00000	64204	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		36936.00000	39719	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		2507.00000	1946	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		66309.00000	69540	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		375.00000	263	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		96340.00000	99668	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		43.00000	27	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		104054.00000	100710	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		125570.00000	128913	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2.00000	1	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		153793.00000	157137	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		181017.00000	184361	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		207281.00000	210625	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			7.21000	7.23600		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26976.00000	28703	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		25121.00000	23395	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11853.00000	12869	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		43696.00000	41258	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		3756.00000	4181	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		70577.00000	67549	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		47959.00000	50308	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		13634.00000	12530	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		72773.00000	75567	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		7151.00000	6492	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		99492.00000	102569	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3699.00000	3321	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		126360.00000	129638	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1471.00000	1295	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		153475.00000	156856	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		522.00000	450	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		180193.00000	183621	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		165.00000	139	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		206203.00000	209648	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		46.00000	38	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		231389.00000	234840	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		12.00000	9	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.20700	7.23400		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		36227.00000	38033	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		34123.00000	32367	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		19903.00000	21156	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		51248.00000	48940	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		9021.00000	9741	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		75078.00000	72236	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		56754.00000	59037	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		22408.00000	21129	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		80066.00000	82721	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14633.00000	13727	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		105036.00000	107963	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		9625.00000	8991	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		129639.00000	132804	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5311.00000	4915	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		154996.00000	158326	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2769.00000	2537	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		180515.00000	183950	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1364.00000	1237	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		205776.00000	209272	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		635.00000	569	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2968.00000	3275	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		105051.00000	101797	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.20800	7.23500		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		44621.00000	46421	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42663.00000	40928	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		27290.00000	28645	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58531.00000	56351	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		14864.00000	15765	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		80545.00000	77911	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		6766.00000	7271	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		108181.00000	105151	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		65136.00000	67317	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		31167.00000	29813	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		87759.00000	90246	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22917.00000	21870	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		111602.00000	114330	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16980.00000	16172	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		134318.00000	137275	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10960.00000	10383	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		157929.00000	161067	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6839.00000	6442	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		181986.00000	185259	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4126.00000	3863	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		206115.00000	209484	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2406.00000	2239	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.12100	7.13200		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2826.00000	2936	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		792.00000	713	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		589.00000	620	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2870.00000	2711	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6472.00000	6638	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		147.00000	124	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10614.00000	10799	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		21.00000	17	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14840.00000	15029	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3.00000	2	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		15367.00000	15177	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		10981.00000	10791	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		24.00000	25	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6643.00000	6454	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19059.00000	19249	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		23258.00000	23448	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		27434.00000	27624	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		31587.00000	31777	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			7.08400	7.09700		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2275.00000	2347	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3729.00000	3606	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4535.00000	4642	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2247.00000	2159	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		802.00000	836	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6016.00000	5856	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7322.00000	7458	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1311.00000	1252	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10480.00000	10636	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		763.00000	725	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13864.00000	14034	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		459.00000	434	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17276.00000	17458	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		202.00000	189	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20806.00000	20995	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		80.00000	74	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24389.00000	24581	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		29.00000	26	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27986.00000	28180	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		9.00000	8	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.04700	7.06100		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3156.00000	3231	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3929.00000	3827	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5188.00000	5286	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2798.00000	2718	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1645.00000	1695	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5596.00000	5468	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		8.00000	9	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13573.00000	13396	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		101.00000	108	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10447.00000	10276	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		585.00000	609	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7726.00000	7573	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7558.00000	7674	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2018.00000	1957	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10158.00000	10288	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1481.00000	1434	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12889.00000	13030	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1089.00000	1053	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15565.00000	15718	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		656.00000	632	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18382.00000	18544	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		377.00000	361	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			7.02700	7.04400		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3798.00000	3876	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4251.00000	4154	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2318.00000	2378	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5349.00000	5234	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5505.00000	5600	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3389.00000	3309	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		148.00000	157	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10973.00000	10806	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		532.00000	554	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8749.00000	8596	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1244.00000	1284	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6863.00000	6728	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7449.00000	7557	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2774.00000	2707	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9534.00000	9653	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2310.00000	2253	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11719.00000	11846	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1955.00000	1906	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13707.00000	13844	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1412.00000	1373	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15813.00000	15958	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		996.00000	966	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18015.00000	18168	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		686.00000	664	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.45600	7.47700		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		6767.00000	7445	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		5253.00000	4547	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		18870.00000	20033	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1075.00000	853	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		33913.00000	35255	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		152.00000	109	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		49437.00000	50816	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		17.00000	11	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		64779.00000	66163	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2.00000	1	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		79841.00000	81225	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		94616.00000	96000	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		109108.00000	110493	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			7.46300	7.48500		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12814.00000	13511	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		11849.00000	11128	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		23180.00000	24141	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6288.00000	5831	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		35774.00000	36922	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3256.00000	2986	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49522.00000	50787	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1672.00000	1519	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		63756.00000	65088	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		862.00000	776	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		77972.00000	79353	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		315.00000	279	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		92245.00000	93649	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		102.00000	88	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		106388.00000	107802	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		29.00000	25	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.46900	7.49200		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16629.00000	17342	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		16126.00000	15392	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8806.00000	9290	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		24162.00000	23199	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3824.00000	4092	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35339.00000	34159	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1217.00000	1327	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		49194.00000	47857	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		26601.00000	27515	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		10532.00000	9997	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		38280.00000	39348	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6930.00000	6550	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		50923.00000	52105	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4574.00000	4307	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		64048.00000	65312	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2973.00000	2790	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		77110.00000	78448	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1580.00000	1470	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		90511.00000	91898	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		789.00000	728	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		104026.00000	105442	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		370.00000	338	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.48200	7.50500		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		19591.00000	20282	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19898.00000	19177	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11665.00000	12173	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27450.00000	26547	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6042.00000	6368	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37591.00000	36505	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		2506.00000	2676	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50107.00000	48866	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		29408.00000	30257	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		14514.00000	13951	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		40992.00000	41962	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11171.00000	10729	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52403.00000	53479	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7920.00000	7585	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		64870.00000	66022	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5989.00000	5729	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		76818.00000	78048	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3795.00000	3613	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		89230.00000	90520	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2316.00000	2194	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101918.00000	103251	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1360.00000	1282	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.47400	7.49500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9074.00000	9792	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		8682.00000	7752	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		2401.00000	2632	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		21840.00000	20423	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		21975.00000	23246	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2233.00000	1856	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		38963.00000	40527	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		338.00000	255	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		57079.00000	58718	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		28.00000	19	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		363.00000	399	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		40128.00000	38517	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		109720.00000	111368	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		75036.00000	76683	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1.00000	1	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		92587.00000	94235	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			7.47900	7.50000		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		17850.00000	18612	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17850.00000	16990	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9902.00000	10396	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		29437.00000	28308	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4847.00000	5124	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44396.00000	43050	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		28838.00000	29877	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9769.00000	9185	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		42458.00000	43731	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4773.00000	4423	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		57922.00000	59364	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2063.00000	1881	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		74388.00000	75929	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		784.00000	702	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		91191.00000	92782	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		261.00000	229	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		107925.00000	109537	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		76.00000	65	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.48500	7.50700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		22888.00000	23692	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		23420.00000	22551	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14797.00000	15386	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		34562.00000	33478	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8912.00000	9311	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		48373.00000	47099	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2547.00000	2687	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		82837.00000	81304	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4968.00000	5215	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		64599.00000	63174	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		33220.00000	34240	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14969.00000	14316	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		45576.00000	46792	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8981.00000	8524	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		59549.00000	60927	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5038.00000	4742	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		74646.00000	76142	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2634.00000	2457	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		90387.00000	91963	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1280.00000	1183	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.49800	7.52000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		27103.00000	27894	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28598.00000	27744	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		19050.00000	19668	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		39467.00000	38440	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4906.00000	5117	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		84815.00000	83382	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8136.00000	8456	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		67748.00000	66424	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		12772.00000	13230	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		52557.00000	51370	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		36930.00000	37896	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19938.00000	19259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		48397.00000	49526	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		13342.00000	12827	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		61256.00000	62528	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8551.00000	8178	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		75192.00000	76581	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5239.00000	4984	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		89873.00000	91351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3065.00000	2898	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		104991.00000	106533	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1710.00000	1607	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.46900	7.48500		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		41940.00000	43195	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		349.00000	275	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.47600	7.49200		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		45610.00000	46626	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5095.00000	4800	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.48100	7.49700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		25958.00000	26566	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25715.00000	25030	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		17211.00000	17662	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		37429.00000	36586	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10698.00000	11008	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		51917.00000	50933	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3324.00000	3439	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		88228.00000	87048	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6196.00000	6393	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		68971.00000	67874	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		36940.00000	37709	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16761.00000	16236	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		49930.00000	50848	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10324.00000	9947	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		64530.00000	65571	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5991.00000	5738	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		80257.00000	81394	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3267.00000	3109	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		96647.00000	97849	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1671.00000	1579	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		113308.00000	114553	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		800.00000	751	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.49000	7.50700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		29690.00000	30338	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30248.00000	29541	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		21008.00000	21515	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41751.00000	40903	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		14192.00000	14568	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		55644.00000	54665	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5550.00000	5724	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		90051.00000	88870	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9118.00000	9381	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		71817.00000	70725	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		40220.00000	41011	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21101.00000	20537	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		52442.00000	53367	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		14142.00000	13711	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		66088.00000	67131	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9087.00000	8774	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		80824.00000	81964	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5589.00000	5373	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		96301.00000	97515	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3286.00000	3144	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		112199.00000	113467	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1845.00000	1757	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.45000	7.46400		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		43871.00000	44983	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		309.00000	247	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.45600	7.47000		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		47494.00000	48398	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4876.00000	4619	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.45900	7.47300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		16375.00000	16955	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14166.00000	13598	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		7886.00000	8230	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		26391.00000	25587	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3125.00000	3288	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		42935.00000	41951	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		993.00000	1053	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		62718.00000	61630	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		44410.00000	45397	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2471.00000	2310	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		28828.00000	29641	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6476.00000	6141	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		61764.00000	62850	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		775.00000	713	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		79716.00000	80845	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		198.00000	179	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		97583.00000	98727	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		41.00000	36	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		115084.00000	116231	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		7.00000	6	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future			7.46600	7.48100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		31374.00000	31964	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29837.00000	29212	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		22365.00000	22827	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41307.00000	40554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		15231.00000	15576	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		55228.00000	54357	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9871.00000	10114	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71515.00000	70543	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		42219.00000	42936	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20762.00000	20263	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		54724.00000	55560	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13886.00000	13506	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		68605.00000	69544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8910.00000	8634	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		83520.00000	84545	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5477.00000	5287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		99120.00000	100210	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3222.00000	3097	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		115087.00000	116224	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1812.00000	1734	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6065.00000	6227	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		89968.00000	88914	8.55	0.00	0.00

---

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

---

<b>Grand Total:</b>							<b>0.00</b>	<b>2,606.00</b>
---------------------	--	--	--	--	--	--	-------------	-----------------