



Daily MTM Report

Daily summary for 12/04/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.28500	7.28000			0.00	0.00
R157 On 15/09/2015 Bond			7.48500	7.48000			0.00	0.00
R186 On 21/12/2026 Bond			7.24000	7.23500			0.00	0.00
R194 On 28/02/2008 Bond			7.16000	7.15000			0.00	0.00
R201 On 21/12/2014 Bond			7.47500	7.47000			0.00	0.00
R203 On 15/09/2017 Bond			7.48500	7.48000			0.00	0.00
R204 On 21/12/2018 Bond			7.48500	7.48000			0.00	0.00
R207 On 15/01/2020 Bond			7.47100	7.46500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			240.85600	240.92200		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		109220.00000	108560	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		0.00000	0	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.16700	245.22800		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		152349.00000	151738	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		69.00000	68	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.61900	249.65000		4.10	0.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		196587.00000	196276	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		87.00000	86	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.09300	254.09800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		241035.00000	240985	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		55.00000	55	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.28400	7.27900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.49900	7.49400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.20400	7.19900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.17400	7.16400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.46300	7.45800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.47900	7.47400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.47100	7.46600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.45800	7.45300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.12700	7.12700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		493.00000	487	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		182.00000	176	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.18800	7.18900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1023.00000	1018	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		560.00000	557	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.23300	7.23000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1390.00000	1391	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		827.00000	821	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.33100	7.32700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1107.00000	1109	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1531.00000	1523	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.38300	7.36300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1358.00000	1379	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1694.00000	1666	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.41700	7.42200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1596.00000	1588	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1787.00000	1791	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.50700	7.50600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1941.00000	1940	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1925.00000	1922	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.54800	7.54000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27013.00000	27003	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26904.00000	26872	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.33600	7.33200		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		5825.00000	5754	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		4260.00000	4119	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.39300	7.38500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12430.00000	12461	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9926.00000	9808	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.44700	7.43400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16691.00000	16782	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13279.00000	13129	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.54100	7.53200		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		12865.00000	13104	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1170.00000	1038	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.57800	7.56700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18857.00000	19122	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5724.00000	5536	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.61100	7.60000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23194.00000	23452	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8708.00000	8515	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.64600	7.63900		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		27186.00000	27650	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		62.00000	47	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.66400	7.65500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		30395.00000	30890	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2193.00000	2070	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.68000	7.67000		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		33720.00000	34230	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4507.00000	4332	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.71800	6.72000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.81600	6.82000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.95000	6.95500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94000	6.94300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00500	7.00700		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.28900	7.28300		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		2774.00000	2593	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4130.00000	4196	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		233.00000	196	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11930.00000	12139	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9651.00000	9396	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		779.00000	770	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19074.00000	18822	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		82.00000	76	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29010.00000	28763	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		6.00000	5	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38909.00000	38663	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2.00000	2	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22150.00000	22396	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48709.00000	48462	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		58404.00000	58158	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		67997.00000	67751	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		77488.00000	77242	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			7.28600	7.28200		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		7455.00000	7345	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8698.00000	8743	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3247.00000	3176	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14258.00000	14342	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13436.00000	13300	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5011.00000	5030	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		20777.00000	20626	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2783.00000	2787	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		29002.00000	28844	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1535.00000	1533	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		37688.00000	37528	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		846.00000	841	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46570.00000	46411	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		448.00000	444	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		55547.00000	55388	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		237.00000	234	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64536.00000	64379	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		133.00000	131	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.28400	7.28300		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10206.00000	10162	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11413.00000	11406	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5618.00000	5583	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16020.00000	16021	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		37459.00000	37408	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2768.00000	2754	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45427.00000	45378	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1977.00000	1965	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2597.00000	2574	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		22284.00000	22297	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15894.00000	15845	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7996.00000	7983	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22503.00000	22451	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5587.00000	5572	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		29764.00000	29712	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3917.00000	3902	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		920.00000	908	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29983.00000	30008	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53555.00000	53507	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1430.00000	1419	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61759.00000	61713	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1043.00000	1034	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69996.00000	69952	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		771.00000	763	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.29200	7.29500		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		12984.00000	13011	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14525.00000	14449	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8498.00000	8517	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18645.00000	18561	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2554.00000	2559	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30153.00000	30056	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5015.00000	5026	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23848.00000	23756	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18379.00000	18415	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11393.00000	11325	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24421.00000	24464	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8985.00000	8926	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		30930.00000	30981	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		7122.00000	7071	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37797.00000	37854	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5694.00000	5649	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44902.00000	44966	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4580.00000	4541	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52185.00000	52254	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3718.00000	3685	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59608.00000	59681	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3070.00000	3041	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67096.00000	67173	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2561.00000	2535	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.48900	7.48400		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		7705.00000	7331	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6372.00000	6415	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		996.00000	876	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		20686.00000	20982	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		22998.00000	22550	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1059.00000	1028	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		42235.00000	41809	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		99.00000	90	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		61940.00000	61522	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		6.00000	5	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		100370.00000	99954	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		24.00000	18	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		41164.00000	41575	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		81343.00000	80926	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	6.04	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		119025.00000	118608	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		137315.00000	136899	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			7.49600	7.49100		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		17083.00000	16801	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		16350.00000	16476	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		7886.00000	7698	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		27689.00000	27908	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		29800.00000	29452	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8931.00000	8990	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		45212.00000	44826	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4598.00000	4618	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		62264.00000	61860	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2285.00000	2289	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		2715.00000	2620	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		43462.00000	43775	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		80076.00000	79667	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1107.00000	1105	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		98125.00000	97715	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		532.00000	528	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		116116.00000	115706	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		255.00000	252	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		133903.00000	133494	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		124.00000	122	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.50300	7.50000		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		22602.00000	22426	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		22602.00000	22664	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		34751.00000	34544	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15089.00000	15121	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		12945.00000	12810	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		32988.00000	33092	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		80605.00000	80361	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		4164.00000	4159	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2507.00000	2459	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		63814.00000	64004	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6314.00000	6225	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		46790.00000	46939	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		48862.00000	48635	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9911.00000	9923	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		64311.00000	64074	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6437.00000	6438	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		97361.00000	97116	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2704.00000	2697	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		114297.00000	114052	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1766.00000	1759	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		131200.00000	130956	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1129.00000	1123	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		148009.00000	147765	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		725.00000	720	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		164550.00000	164308	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		375.00000	371	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.51700	7.51600		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		28475.00000	28387	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		29713.00000	29703	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		18580.00000	18505	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		39357.00000	39359	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		10999.00000	10940	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		51687.00000	51706	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		40106.00000	40009	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		22168.00000	22149	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		53219.00000	53118	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16461.00000	16437	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		67477.00000	67374	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		12247.00000	12221	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		82496.00000	82393	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9135.00000	9110	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		98004.00000	97903	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6846.00000	6822	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		113791.00000	113692	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5163.00000	5142	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		129702.00000	129605	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3924.00000	3904	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		145622.00000	145527	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3007.00000	2990	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		161103.00000	161012	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1958.00000	1945	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.24100	7.23600		7.37	0.00	33.00
R186 On 04/05/2006 Bond Future	7.25	Call		11868.00000	11277	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		10001.00000	10077	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1352.00000	1179	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		33426.00000	33921	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		23.00000	17	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		67340.00000	68001	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		36180.00000	35465	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		1617.00000	1569	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		66223.00000	65541	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		156.00000	141	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		96441.00000	95772	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		10.00000	9	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		103920.00000	104587	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		125702.00000	125034	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		153927.00000	153259	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		181150.00000	180483	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		207414.00000	206747	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			7.24100	7.23600		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26212.00000	25757	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		24357.00000	24565	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11225.00000	10934	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		43068.00000	43440	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		3401.00000	3270	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		70223.00000	70754	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		47250.00000	46681	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12925.00000	13019	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		72220.00000	71589	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6598.00000	6630	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		99104.00000	98447	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3311.00000	3316	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		126152.00000	125487	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1263.00000	1260	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		153379.00000	152713	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		426.00000	423	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		180155.00000	179491	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		127.00000	126	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		206190.00000	205527	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		34.00000	33	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		231385.00000	230722	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8.00000	8	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.23800	7.23400		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		35642.00000	35284	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		33538.00000	33706	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		19388.00000	19124	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		50733.00000	50996	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		8651.00000	8489	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		74707.00000	75072	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		56179.00000	55749	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21832.00000	21929	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		79551.00000	79075	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14118.00000	14169	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		104601.00000	104098	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		9190.00000	9213	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		129329.00000	128810	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5001.00000	5009	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		154792.00000	154267	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2565.00000	2566	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		180392.00000	179864	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1240.00000	1239	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		205707.00000	205178	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		566.00000	564	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2775.00000	2702	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		104858.00000	105312	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.23800	7.23500		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		44114.00000	43836	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42156.00000	42270	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		26835.00000	26616	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58076.00000	58249	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		14500.00000	14346	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		80181.00000	80419	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		6523.00000	6432	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		107938.00000	108239	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		64622.00000	64301	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30653.00000	30724	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		87270.00000	86917	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22428.00000	22468	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		111155.00000	110782	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16533.00000	16552	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		133958.00000	133573	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10600.00000	10608	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		157654.00000	157263	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6564.00000	6565	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		181787.00000	181392	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3926.00000	3923	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		205977.00000	205582	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2268.00000	2265	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.16400	7.15200		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2411.00000	2243	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		722.00000	762	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		368.00000	308	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2994.00000	3141	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6079.00000	5874	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		99.00000	102	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10257.00000	10049	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		9.00000	9	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14493.00000	14286	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1.00000	1	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		15712.00000	15919	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		11326.00000	11533	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		6.00000	4	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6970.00000	7175	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18714.00000	18507	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		22913.00000	22706	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		27089.00000	26882	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		31242.00000	31035	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			7.13600	7.12600		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4180.00000	4078	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2327.00000	2374	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2013.00000	1942	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3901.00000	3980	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		660.00000	625	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6308.00000	6423	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6914.00000	6791	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1337.00000	1363	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10046.00000	9910	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		763.00000	777	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13420.00000	13277	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		449.00000	456	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16833.00000	16686	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		193.00000	196	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20366.00000	20217	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		74.00000	75	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23951.00000	23802	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		26.00000	26	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27550.00000	27401	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		8.00000	8	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.09900	7.09700		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2890.00000	2870	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4119.00000	4124	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4856.00000	4832	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2921.00000	2923	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1460.00000	1446	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5866.00000	5877	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		5.00000	5	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14026.00000	14051	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		76.00000	74	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10878.00000	10901	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		490.00000	482	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8087.00000	8105	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7179.00000	7153	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2095.00000	2094	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9748.00000	9720	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1527.00000	1524	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12458.00000	12430	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1115.00000	1111	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15121.00000	15093	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		668.00000	666	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17931.00000	17903	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		381.00000	379	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			7.07700	7.08500		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3551.00000	3582	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4425.00000	4375	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2126.00000	2149	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5579.00000	5520	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5214.00000	5254	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3520.00000	3477	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		120.00000	123	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11366.00000	11286	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		458.00000	466	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9097.00000	9022	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1112.00000	1127	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7153.00000	7085	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7124.00000	7170	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2871.00000	2834	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9183.00000	9234	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2381.00000	2349	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11349.00000	11404	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2006.00000	1979	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13321.00000	13381	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1447.00000	1425	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15415.00000	15480	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1019.00000	1002	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17608.00000	17677	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		700.00000	688	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.48000	7.47400		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		6136.00000	5805	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4425.00000	4489	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		18655.00000	18245	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		662.00000	647	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		34017.00000	33617	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		58.00000	53	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		49621.00000	49225	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		4.00000	3	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		64976.00000	64580	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	6.14	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		80039.00000	79643	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		94813.00000	94418	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		109306.00000	108911	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			7.48900	7.48400		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12486.00000	12267	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		11456.00000	11559	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		22892.00000	22616	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5936.00000	5982	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		35569.00000	35263	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2987.00000	3002	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49401.00000	49081	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1486.00000	1489	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		63700.00000	63376	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		741.00000	739	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		77979.00000	77656	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		258.00000	256	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		92286.00000	91964	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		79.00000	78	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		106445.00000	106122	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		21.00000	21	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.49400	7.49100		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16389.00000	16253	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15823.00000	15876	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8594.00000	8494	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		23887.00000	23977	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3673.00000	3614	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35125.00000	35254	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1140.00000	1114	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		49054.00000	49217	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		26372.00000	26210	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		10239.00000	10266	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		38083.00000	37904	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6670.00000	6680	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		50768.00000	50580	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4355.00000	4356	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		63937.00000	63745	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2799.00000	2796	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		77057.00000	76865	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1464.00000	1460	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		90503.00000	90311	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		718.00000	714	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		104048.00000	103858	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		329.00000	327	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.50400	7.50300		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		19424.00000	19360	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19608.00000	19605	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11508.00000	11456	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27171.00000	27180	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5916.00000	5879	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37342.00000	37366	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		2425.00000	2403	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		49903.00000	49943	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		29248.00000	29176	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		14232.00000	14221	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		40845.00000	40768	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10900.00000	10885	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52289.00000	52211	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7684.00000	7667	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		64784.00000	64705	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5779.00000	5763	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		76781.00000	76705	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3634.00000	3621	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		89235.00000	89163	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2199.00000	2188	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101959.00000	101890	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1279.00000	1271	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.48800	7.48300		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8460.00000	8083	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7127.00000	7142	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1833.00000	1658	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		20332.00000	20549	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		22087.00000	21654	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1403.00000	1363	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		39701.00000	39297	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		135.00000	123	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		57998.00000	57605	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		6.00000	5	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		190.00000	156	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		39014.00000	39373	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		110661.00000	110269	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		75976.00000	75584	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		93528.00000	93136	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			7.49400	7.48900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		17761.00000	17486	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16911.00000	17023	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9710.00000	9509	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		28396.00000	28580	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4650.00000	4522	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		43349.00000	43608	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		28946.00000	28613	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9027.00000	9081	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		42801.00000	42434	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4267.00000	4286	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		58478.00000	58095	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1769.00000	1772	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		75092.00000	74705	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		639.00000	638	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		91980.00000	91592	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		200.00000	199	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		108753.00000	108366	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		54.00000	53	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.49900	7.49600		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		22929.00000	22757	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22625.00000	22681	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14747.00000	14607	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		33676.00000	33764	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8817.00000	8712	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		47441.00000	47564	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2463.00000	2418	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		81917.00000	82100	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4866.00000	4794	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		63661.00000	63817	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		33391.00000	33193	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14304.00000	14334	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		45899.00000	45683	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8468.00000	8480	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		60022.00000	59796	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4674.00000	4676	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		75246.00000	75016	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2398.00000	2396	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		91083.00000	90852	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1140.00000	1137	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.51000	7.50800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		27234.00000	27111	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27832.00000	27859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		19095.00000	18990	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		38616.00000	38660	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4851.00000	4804	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		83864.00000	83966	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8091.00000	8026	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		66807.00000	66891	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		12759.00000	12674	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		51648.00000	51712	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		37169.00000	37032	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19280.00000	19293	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		48756.00000	48609	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		12804.00000	12807	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		61735.00000	61583	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8134.00000	8131	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		75783.00000	75628	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4933.00000	4928	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		90558.00000	90403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2853.00000	2848	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		105749.00000	105595	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1571.00000	1567	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.48900	7.48300		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		41912.00000	41402	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		155.00000	143	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.49600	7.49100		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		45299.00000	44910	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4703.00000	4723	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.50000	7.49700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		25528.00000	25342	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25285.00000	25342	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		16797.00000	16644	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		37016.00000	37105	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10339.00000	10221	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		51557.00000	51682	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3125.00000	3072	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		88029.00000	88218	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5914.00000	5831	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		68689.00000	68849	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		36535.00000	36322	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16356.00000	16386	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		49584.00000	49353	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9978.00000	9990	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		64260.00000	64019	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5721.00000	5723	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		80066.00000	79821	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3075.00000	3072	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		96523.00000	96277	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1547.00000	1543	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		113235.00000	112989	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		727.00000	724	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.50800	7.50600		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		29383.00000	29251	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29861.00000	29889	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		20702.00000	20589	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41366.00000	41412	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		13911.00000	13818	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		55283.00000	55350	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5361.00000	5310	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		89783.00000	89891	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		8878.00000	8807	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		71498.00000	71586	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		39935.00000	39789	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20737.00000	20750	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		52201.00000	52044	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13821.00000	13824	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		65903.00000	65740	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8822.00000	8819	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		80699.00000	80534	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5383.00000	5378	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		96232.00000	96067	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3137.00000	3131	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		112178.00000	112013	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1744.00000	1738	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.47400	7.46800		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		43368.00000	42854	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		141.00000	130	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.48200	7.47600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		46712.00000	46249	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4591.00000	4625	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.48400	7.47900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		15862.00000	15611	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14144.00000	14303	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		7502.00000	7341	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		26498.00000	26747	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		2897.00000	2815	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		43199.00000	43526	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		889.00000	856	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		63106.00000	63483	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		43848.00000	43472	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2401.00000	2434	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		28258.00000	27930	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6398.00000	6480	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		61233.00000	60834	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		735.00000	746	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		79209.00000	78802	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		182.00000	184	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		97087.00000	96678	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		36.00000	37	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		114591.00000	114182	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		6.00000	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			7.49000	7.48600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		30807.00000	30588	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29675.00000	29780	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		21848.00000	21664	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41195.00000	41334	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		14786.00000	14639	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		55187.00000	55363	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9510.00000	9399	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71558.00000	71771	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		41628.00000	41377	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20575.00000	20648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		54132.00000	53856	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13699.00000	13746	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		68031.00000	67737	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8741.00000	8770	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		82976.00000	82668	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5338.00000	5354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		98609.00000	98293	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3116.00000	3123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		114606.00000	114286	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1737.00000	1740	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5791.00000	5712	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		90099.00000	90343	8.55	0.00	0.00

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

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