



Daily MTM Report

Daily summary for 19/04/2006

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			7.18000	7.21500			0.00	0.00
R157 On 15/09/2015 Bond			7.38500	7.43500			0.00	0.00
R186 On 21/12/2026 Bond			7.13500	7.19000			0.00	0.00
R194 On 28/02/2008 Bond			7.08000	7.10500			0.00	0.00
R201 On 21/12/2014 Bond			7.37000	7.42500			0.00	0.00
R203 On 15/09/2017 Bond			7.39000	7.44500			0.00	0.00
R204 On 21/12/2018 Bond			7.39000	7.44000			0.00	0.00
R207 On 15/01/2020 Bond			7.37400	7.42100			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			242.07700	241.50800		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		115080.00000	120770	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		0.00000	0	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.39500	245.81200		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		158156.00000	163974	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		36.00000	24	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.82500	250.23500		4.10	0.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		202407.00000	208293	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		57.00000	43	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.26300	254.67600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		246799.00000	252660	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		39.00000	30	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.18100	7.21600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40200	7.45300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.10100	7.15600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.10200	7.12700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.36400	7.41700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.38600	7.44100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.38000	7.42900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.36300	7.41000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11400	7.11100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		420.00000	417	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		148.00000	138	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.14900	7.17000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		972.00000	938	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		555.00000	573	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.18400	7.22000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1357.00000	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		819.00000	853	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.25100	7.28400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1045.00000	1008	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1574.00000	1618	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.31400	7.32100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1297.00000	1288	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1736.00000	1743	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.36400	7.38600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1541.00000	1514	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1820.00000	1847	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.43500	7.46300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1873.00000	1835	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1970.00000	2006	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.47200	7.50000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26825.00000	26772	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26811.00000	26825	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.28000	7.30100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		4691.00000	4350	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		3695.00000	3749	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.33000	7.35400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11782.00000	11500	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9852.00000	10015	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.37800	7.40200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16123.00000	15854	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13303.00000	13479	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.47700	7.48900		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		10870.00000	10376	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		949.00000	951	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.50700	7.52000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		17253.00000	16857	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6057.00000	6196	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.53500	7.55000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		21647.00000	21228	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9219.00000	9417	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.54400	7.60400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		24756.00000	20645	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		29.00000	74	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.56000	7.62100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		28245.00000	24798	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2362.00000	3131	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.57400	7.63600		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		31742.00000	28521	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4844.00000	5900	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.70900	6.71000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.79300	6.79300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92400	6.92000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.92900	6.92700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99600	6.99600		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.18200	7.21800		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		3553.00000	4382	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		2236.00000	1580	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		251.00000	363	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		9274.00000	7902	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11752.00000	13139	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		206.00000	109	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21674.00000	23153	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		8.00000	3	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31678.00000	33162	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		41583.00000	43067	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		1.00000	2	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		19475.00000	17992	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		51383.00000	52867	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		61078.00000	62562	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		70671.00000	72155	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		80162.00000	81646	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			7.17300	7.21200		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		8579.00000	9376	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		7101.00000	6379	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3870.00000	4359	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		12160.00000	11129	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15050.00000	16109	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3903.00000	3444	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22782.00000	24028	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2066.00000	1793	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31277.00000	32640	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1089.00000	933	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40138.00000	41569	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		575.00000	486	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49134.00000	50606	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		290.00000	243	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58178.00000	59672	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		147.00000	122	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67204.00000	68709	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		80.00000	65	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.16700	7.20900		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11393.00000	12196	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9891.00000	9153	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6436.00000	7018	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		14129.00000	13170	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39653.00000	40983	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2254.00000	2043	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		47748.00000	49137	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1590.00000	1437	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3068.00000	3424	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20046.00000	18861	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17416.00000	18407	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6808.00000	6258	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24305.00000	25444	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4680.00000	4278	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31788.00000	33038	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3233.00000	2942	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1130.00000	1300	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		27483.00000	26113	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55970.00000	57400	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1137.00000	1025	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64245.00000	65704	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		820.00000	738	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72535.00000	74015	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		601.00000	540	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.17400	7.21700		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14166.00000	14921	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		13034.00000	12313	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9412.00000	10013	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		16887.00000	16011	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2949.00000	3230	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27876.00000	26681	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5658.00000	6096	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		21818.00000	20780	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19802.00000	20692	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10144.00000	9557	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		26053.00000	27053	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7945.00000	7469	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		32738.00000	33830	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6259.00000	5874	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		39750.00000	40915	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4976.00000	4664	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46976.00000	48199	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3982.00000	3728	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		54357.00000	55626	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3218.00000	3011	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		61857.00000	63162	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2647.00000	2476	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		69408.00000	70742	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2201.00000	2058	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.38700	7.43800		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		8809.00000	11616	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		3634.00000	2165	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		906.00000	1492	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		16755.00000	13065	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		26081.00000	30179	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		301.00000	123	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		45988.00000	50256	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		10.00000	3	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		65776.00000	70052	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		104212.00000	108488	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		10.00000	21	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		37309.00000	33044	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		85185.00000	89460	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		122867.00000	127142	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		141157.00000	145433	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			7.39100	7.44500		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		18554.00000	21003	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		14070.00000	12099	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8672.00000	10217	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		24725.00000	21849	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		31979.00000	35194	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		7359.00000	6153	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		47978.00000	51727	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		3612.00000	2941	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		65438.00000	69508	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1709.00000	1358	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		3010.00000	3737	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		40006.00000	36313	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		83507.00000	87753	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		787.00000	612	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		101704.00000	106040	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		359.00000	274	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		119776.00000	124156	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		164.00000	123	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		137606.00000	142007	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		76.00000	56	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.39700	7.45200		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		24205.00000	26568	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		20386.00000	18357	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		36856.00000	39780	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		13376.00000	11907	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		14025.00000	15743	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		30250.00000	27575	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		83763.00000	87686	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3505.00000	3035	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2785.00000	3331	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		60274.00000	56427	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6927.00000	8000	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		43585.00000	40265	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		51403.00000	54769	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		8634.00000	7607	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		67203.00000	70896	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5511.00000	4811	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		100714.00000	104794	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2239.00000	1926	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		117789.00000	121973	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1439.00000	1231	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		134794.00000	139051	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		905.00000	769	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		151674.00000	155978	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		572.00000	483	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		168281.00000	172625	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		287.00000	239	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.41000	7.46700		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		30080.00000	32408	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27521.00000	25416	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		19787.00000	21622	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36768.00000	34170	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		11821.00000	13143	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		48713.00000	45601	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		42088.00000	44854	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		20353.00000	18686	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		55539.00000	58673	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14984.00000	13685	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		70084.00000	73516	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11058.00000	10056	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		85342.00000	89006	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8185.00000	7415	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		101043.00000	104887	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6089.00000	5499	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		116984.00000	120966	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4560.00000	4108	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		133017.00000	137103	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3443.00000	3095	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		149033.00000	153198	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2622.00000	2353	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		164626.00000	168875	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1685.00000	1501	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.13600	7.19100		7.37	0.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		13605.00000	18542	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		5709.00000	3222	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1215.00000	2177	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		27261.00000	20799	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		9.00000	22	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		61297.00000	53886	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		41048.00000	48187	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		456.00000	172	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		72112.00000	79523	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		16.00000	4	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		102459.00000	109883	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		97891.00000	90468	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		131730.00000	139154	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		159955.00000	167379	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		187179.00000	194603	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		213443.00000	220866	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			7.13300	7.19000		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		28733.00000	33089	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		20760.00000	17475	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		12525.00000	15180	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		38248.00000	33263	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		3841.00000	4980	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		64543.00000	58041	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		50968.00000	56681	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		10524.00000	8595	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		76863.00000	83456	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5122.00000	4074	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		104363.00000	111460	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2450.00000	1906	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		131876.00000	139295	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		867.00000	646	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		159341.00000	166904	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		269.00000	191	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		186220.00000	193838	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		73.00000	49	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		212293.00000	219928	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		17.00000	11	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		237500.00000	245139	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		4.00000	2	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.12900	7.18800		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		38306.00000	42686	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		30125.00000	26650	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		21136.00000	24253	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		46405.00000	41668	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		9578.00000	11416	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		69557.00000	63541	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		59685.00000	65105	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		19261.00000	16827	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		83749.00000	89945	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		12240.00000	10580	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		109326.00000	116062	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7838.00000	6720	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		134551.00000	141744	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4146.00000	3485	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		160366.00000	167856	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2062.00000	1697	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		186192.00000	193859	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		964.00000	776	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		211642.00000	219407	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		424.00000	334	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3130.00000	3935	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		99137.00000	92087	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.12900	7.18800		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		46895.00000	51189	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		38774.00000	35272	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		28864.00000	32157	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		53943.00000	49440	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		15792.00000	18027	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		75310.00000	69749	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		7208.00000	8488	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		102460.00000	95945	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		68073.00000	73197	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		27941.00000	25269	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		91279.00000	97053	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		20275.00000	18253	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		115616.00000	121885	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		14831.00000	13303	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		138886.00000	145622	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9366.00000	8306	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		162959.00000	170049	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5706.00000	5000	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		187377.00000	194722	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3353.00000	2903	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		211773.00000	219293	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1901.00000	1625	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.08100	7.10700		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		383.00000	476	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2233.00000	1877	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2797.00000	3142	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		332.00000	228	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6776.00000	7216	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		20.00000	11	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11025.00000	11473	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1.00000	0	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15269.00000	15718	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14935.00000	14486	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		10550.00000	10101	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		3.00000	4	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6191.00000	5743	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19490.00000	19939	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		23689.00000	24138	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		27865.00000	28314	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		32019.00000	32468	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			7.04400	7.07600		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2237.00000	2440	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3377.00000	3100	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4545.00000	4841	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1943.00000	1759	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		755.00000	855	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5655.00000	5275	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7400.00000	7766	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1074.00000	960	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10622.00000	11034	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		591.00000	522	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14055.00000	14494	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		336.00000	295	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17524.00000	17984	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		135.00000	116	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21089.00000	21561	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		48.00000	41	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24690.00000	25167	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		15.00000	13	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28295.00000	28774	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		4.00000	3	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.00400	7.04100		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3157.00000	3378	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3677.00000	3429	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5216.00000	5498	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2572.00000	2386	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1629.00000	1777	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5326.00000	5005	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		7.00000	9	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13318.00000	12851	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		94.00000	114	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10187.00000	9737	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		567.00000	641	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7455.00000	7060	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7615.00000	7946	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1822.00000	1684	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10244.00000	10610	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1314.00000	1211	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13001.00000	13394	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		949.00000	872	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15718.00000	16137	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		555.00000	506	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18567.00000	19006	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		308.00000	278	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			6.98000	7.02100		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3819.00000	4024	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4036.00000	3818	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2326.00000	2484	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5120.00000	4856	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5544.00000	5788	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3191.00000	3014	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		144.00000	167	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10732.00000	10332	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		526.00000	586	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8506.00000	8144	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1242.00000	1349	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6624.00000	6309	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7503.00000	7780	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2592.00000	2446	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9603.00000	9905	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2142.00000	2021	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11802.00000	12123	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1800.00000	1699	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13816.00000	14160	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1284.00000	1206	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15947.00000	16310	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		893.00000	835	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18171.00000	18551	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		606.00000	563	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.37300	7.42900		4.70	40.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		7107.00000	9695	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		2425.00000	1302	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		21135.00000	24734	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		172.00000	60	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		36935.00000	40642	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5.00000	1	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		52588.00000	56300	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		67946.00000	71657	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		83009.00000	86720	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		97784.00000	101495	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		112276.00000	115988	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			7.37900	7.43700		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		13751.00000	15900	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		9689.00000	8081	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		24768.00000	27601	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4779.00000	3856	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		37903.00000	41169	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2289.00000	1798	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		52032.00000	55537	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1085.00000	834	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		66507.00000	70137	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		516.00000	390	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		80919.00000	84630	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		166.00000	120	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		95286.00000	99028	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		46.00000	32	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		109467.00000	113220	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		11.00000	7	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.38200	7.44300		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		17708.00000	19838	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14118.00000	12389	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		9448.00000	10942	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		21717.00000	19352	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4115.00000	4973	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		32542.00000	29541	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1305.00000	1670	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		46195.00000	42702	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		28121.00000	30777	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8965.00000	7762	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		40178.00000	43218	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5740.00000	4922	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		53125.00000	56434	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3688.00000	3138	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		66492.00000	69988	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2330.00000	1967	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		79800.00000	83455	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1182.00000	978	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		93370.00000	97123	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		561.00000	454	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		106991.00000	110799	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		248.00000	197	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.39200	7.45500		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		20724.00000	22819	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17959.00000	16167	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		12438.00000	14018	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		25152.00000	22845	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6490.00000	7532	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		34967.00000	32122	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		2711.00000	3274	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		47240.00000	43916	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		30880.00000	33406	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12914.00000	11553	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		42732.00000	45574	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9837.00000	8793	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		54418.00000	57533	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6863.00000	6092	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		67082.00000	70384	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5129.00000	4544	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		79270.00000	82762	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3175.00000	2779	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		91874.00000	95506	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1888.00000	1633	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		104708.00000	108437	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1078.00000	920	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.39200	7.44800		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8739.00000	11447	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		4655.00000	2939	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1480.00000	2237	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		17227.00000	13561	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		23961.00000	28093	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		526.00000	235	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		42337.00000	46746	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		20.00000	6	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		60744.00000	65167	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		87.00000	149	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		36160.00000	31799	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		113413.00000	117835	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		78728.00000	83150	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		96280.00000	100702	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			7.39500	7.45300		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		18694.00000	21157	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15058.00000	13010	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10187.00000	11832	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		26085.00000	23219	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4830.00000	5772	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		40742.00000	37173	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		30422.00000	33656	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		7716.00000	6439	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		44786.00000	48613	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3465.00000	2781	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		60846.00000	65044	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1350.00000	1038	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		77693.00000	82084	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		453.00000	332	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		94697.00000	99169	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		130.00000	91	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		111518.00000	116018	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		32.00000	21	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.40000	7.45900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		24010.00000	26431	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20887.00000	18792	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		15468.00000	17280	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		31578.00000	28875	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		9248.00000	10498	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		45054.00000	41789	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2566.00000	3017	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		79201.00000	75137	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5093.00000	5882	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		61070.00000	57343	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		34866.00000	37873	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12961.00000	11452	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		47755.00000	51267	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7505.00000	6502	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		62205.00000	66107	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4039.00000	3425	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		77680.00000	81851	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2013.00000	1669	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		93689.00000	98028	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		926.00000	750	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.41000	7.47100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		28339.00000	30763	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26167.00000	24002	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		19909.00000	21832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36659.00000	33993	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5065.00000	5749	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		81307.00000	77402	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8452.00000	9478	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		64396.00000	60834	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		13320.00000	14767	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		49438.00000	46296	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		38584.00000	41497	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17925.00000	16249	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		50476.00000	53831	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		11754.00000	10520	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		63733.00000	67461	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7361.00000	6500	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		78014.00000	82034	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4394.00000	3825	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		92973.00000	97206	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2497.00000	2142	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		108298.00000	112677	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1349.00000	1140	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.39200	7.44300		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		45107.00000	49356	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		22.00000	7	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.39700	7.45000		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		47731.00000	51424	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3768.00000	3090	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.40100	7.45500		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		26873.00000	29221	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23229.00000	21182	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		17725.00000	19509	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		34542.00000	31930	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10920.00000	12178	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		48738.00000	45600	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3289.00000	3773	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		84791.00000	80881	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6242.00000	7058	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		65615.00000	62037	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		38330.00000	41224	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14750.00000	13249	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		51813.00000	55183	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8806.00000	7781	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		66866.00000	70612	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4926.00000	4276	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		82968.00000	86981	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2575.00000	2194	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		99633.00000	103821	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1256.00000	1049	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		116480.00000	120771	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		570.00000	467	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.40800	7.46400		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		30776.00000	33159	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27901.00000	25790	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		21743.00000	23640	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		39054.00000	36457	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		14642.00000	16075	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		52661.00000	49600	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5655.00000	6341	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		86724.00000	82916	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9359.00000	10381	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		68625.00000	65154	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		41698.00000	44555	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19147.00000	17510	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		54323.00000	57609	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12590.00000	11382	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		68350.00000	71997	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7916.00000	7070	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		83420.00000	87350	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4752.00000	4189	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		99167.00000	103306	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2719.00000	2365	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		115269.00000	119551	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1482.00000	1271	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.37600	7.42400		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		46940.00000	50980	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		18.00000	6	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.38100	7.43100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		49479.00000	53028	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3622.00000	2998	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.38300	7.43400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		17620.00000	20058	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		12208.00000	10436	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		8490.00000	10008	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		23792.00000	21100	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3333.00000	4088	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		39940.00000	36486	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1035.00000	1326	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		59557.00000	55638	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		46994.00000	50796	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1852.00000	1444	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		30805.00000	34063	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5250.00000	4298	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		64720.00000	68792	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		528.00000	390	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		82841.00000	87015	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		120.00000	84	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		100767.00000	104969	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		22.00000	14	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		118283.00000	122492	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		3.00000	2	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future			7.38900	7.44000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		32430.00000	34673	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27566.00000	25651	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		23077.00000	24873	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38692.00000	36329	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		15663.00000	17028	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		52333.00000	49538	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		10097.00000	11078	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		68414.00000	65236	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		43658.00000	46335	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18873.00000	17391	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		56554.00000	59622	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12389.00000	11297	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		70804.00000	74198	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7782.00000	7017	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		86040.00000	89691	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4670.00000	4162	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		101900.00000	105739	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2675.00000	2355	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		118062.00000	122030	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1461.00000	1270	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6158.00000	6821	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		86734.00000	83238	8.55	0.00	0.00

Total for Derivatives:		40.00	2,618.00
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Grand Total:		40.00	2,618.00
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