



Daily MTM Report

Daily summary for 21/04/2006

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			7.18500	7.20000			0.00	0.00
R157 On 15/09/2015 Bond			7.39000	7.40500			0.00	0.00
R186 On 21/12/2026 Bond			7.14500	7.16000			0.00	0.00
R194 On 28/02/2008 Bond			7.10000	7.11500			0.00	0.00
R201 On 21/12/2014 Bond			7.38000	7.39500			0.00	0.00
R203 On 15/09/2017 Bond			7.40000	7.41500			0.00	0.00
R204 On 21/12/2018 Bond			7.40000	7.41500			0.00	0.00
R207 On 15/01/2020 Bond			7.38300	7.39900			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			241.97800	241.79700		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		117970.00000	119780	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			246.28400	246.11000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		161127.00000	162863	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		27.00000	23	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.70400	250.55600		4.10	0.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		205607.00000	207083	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		47.00000	43	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.14600	255.01800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		250213.00000	251490	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		33.00000	30	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.18500	7.19900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40600	7.42000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.11000	7.12500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.12100	7.13300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.37300	7.38700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.39500	7.41000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.39000	7.40400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.37300	7.38800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.13100	7.14600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		464.00000	431	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		106.00000	109	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.14100	7.14900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		935.00000	920	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		570.00000	575	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.19800	7.19100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1311.00000	1318	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		843.00000	833	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.25800	7.25600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1011.00000	1011	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1609.00000	1604	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.30800	7.32000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1292.00000	1277	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1733.00000	1747	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.36400	7.36700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1516.00000	1511	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1841.00000	1843	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.43500	7.44400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1845.00000	1831	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1992.00000	2003	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.47700	7.49300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26779.00000	26737	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26775.00000	26778	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.28400	7.29000		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		4318.00000	4108	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		3518.00000	3437	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.33400	7.34600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11603.00000	11436	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9822.00000	9878	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.38700	7.40400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16068.00000	15866	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13211.00000	13325	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.48300	7.51000		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		11447.00000	10412	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		658.00000	739	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.51500	7.54100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		17736.00000	16980	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5673.00000	5988	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.54500	7.57100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22124.00000	21415	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8830.00000	9191	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.55300	7.56300		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		21914.00000	21228	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		40.00000	37	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.56800	7.57800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		25742.00000	25161	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2844.00000	2945	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.58200	7.59100		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		29340.00000	28861	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5560.00000	5692	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.55000	6.70900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.63400	6.78900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.75500	6.91800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.84400	6.92700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.91500	6.99700		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.18700	7.20200		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		3768.00000	4071	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		1791.00000	1476	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		242.00000	261	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		8605.00000	8006	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12326.00000	12902	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		120.00000	78	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22328.00000	22945	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3.00000	1	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		32337.00000	32956	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		42242.00000	42861	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	1	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		18816.00000	18197	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52042.00000	52660	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		61738.00000	62356	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		71330.00000	71949	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		80822.00000	81440	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			7.18000	7.19500		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		8864.00000	9150	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		6723.00000	6425	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4029.00000	4198	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		11656.00000	11241	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15454.00000	15845	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3646.00000	3452	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		23281.00000	23748	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1903.00000	1785	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31840.00000	32355	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		990.00000	921	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40741.00000	41286	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		516.00000	476	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49763.00000	50326	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		257.00000	235	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58821.00000	59394	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		128.00000	117	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67855.00000	68433	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		69.00000	62	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.17600	7.18800		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11749.00000	11961	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9477.00000	9249	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6687.00000	6837	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		13609.00000	13319	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		40289.00000	40658	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2120.00000	2048	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		48419.00000	48806	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1490.00000	1437	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3215.00000	3305	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		19423.00000	19072	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17867.00000	18133	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6490.00000	6315	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24835.00000	25144	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4440.00000	4309	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32379.00000	32722	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3053.00000	2956	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1197.00000	1238	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		26780.00000	26381	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56665.00000	57066	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1062.00000	1022	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64959.00000	65370	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		764.00000	734	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		73262.00000	73680	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		558.00000	535	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.18200	7.19200		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14568.00000	14727	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		12578.00000	12394	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9727.00000	9852	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		16344.00000	16125	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3091.00000	3146	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27160.00000	26872	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5883.00000	5972	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		21186.00000	20931	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20282.00000	20472	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9766.00000	9612	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		26599.00000	26814	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7633.00000	7505	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		33339.00000	33577	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6001.00000	5896	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		40396.00000	40652	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4763.00000	4675	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		47658.00000	47929	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3806.00000	3733	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55069.00000	55352	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3072.00000	3011	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62592.00000	62884	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2524.00000	2473	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		70162.00000	70462	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2097.00000	2053	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.39200	7.40700		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		10227.00000	10987	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		2456.00000	1957	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		1075.00000	1164	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		14326.00000	13157	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		28511.00000	29718	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		134.00000	83	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48577.00000	49834	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		3.00000	1	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68373.00000	69632	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		106809.00000	108068	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	9	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		34712.00000	33452	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		87781.00000	89040	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		125464.00000	126722	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		143754.00000	145013	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			7.39700	7.41200		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		19922.00000	20563	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12740.00000	12151	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9499.00000	9890	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		22852.00000	22014	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		33834.00000	34694	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		6515.00000	6146	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		50190.00000	51209	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		3125.00000	2915	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		67874.00000	68992	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1446.00000	1334	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		3377.00000	3553	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		37674.00000	36621	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		86071.00000	87243	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		652.00000	595	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		104336.00000	105537	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		292.00000	264	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		122442.00000	123657	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		130.00000	117	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		140289.00000	141511	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		59.00000	53	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.40300	7.41700		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		25615.00000	26185	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		19004.00000	18454	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		38629.00000	39343	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		12355.00000	11950	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		15031.00000	15438	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		28462.00000	27750	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		86211.00000	87194	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3159.00000	3023	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3088.00000	3212	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		57783.00000	56788	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		7540.00000	7790	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		41404.00000	40535	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		53468.00000	54299	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7906.00000	7618	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		69491.00000	70410	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5005.00000	4805	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		103273.00000	104300	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2005.00000	1912	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		120424.00000	121480	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1280.00000	1218	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		137482.00000	138560	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		800.00000	758	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		154397.00000	155489	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		502.00000	475	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		171036.00000	172140	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		249.00000	234	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.41700	7.42900		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		31552.00000	32010	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		26040.00000	25564	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		20935.00000	21291	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		34962.00000	34384	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		12637.00000	12889	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		46575.00000	45893	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		43854.00000	44404	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		19166.00000	18781	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		57555.00000	58185	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14047.00000	13743	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		72306.00000	73001	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10326.00000	10087	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		87727.00000	88474	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7616.00000	7429	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		103556.00000	104344	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5648.00000	5502	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		119596.00000	120417	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4218.00000	4104	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		135705.00000	136550	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3177.00000	3088	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		151779.00000	152643	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2414.00000	2344	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		167436.00000	168322	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1541.00000	1493	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.14600	7.16100		7.37	0.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		15805.00000	17035	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		3867.00000	3070	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1442.00000	1573	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		23446.00000	21549	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		8.00000	8	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		57255.00000	55227	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		44836.00000	46785	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		203.00000	124	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		76142.00000	78167	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		4.00000	2	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		106501.00000	108528	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		93850.00000	91822	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		135772.00000	137800	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		163997.00000	166025	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		191221.00000	193248	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		217484.00000	219512	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			7.14400	7.15900		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		30886.00000	31969	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		18765.00000	17834	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		13772.00000	14410	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		35348.00000	33973	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4339.00000	4600	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		60894.00000	59140	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		53893.00000	55346	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		9301.00000	8740	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		80318.00000	82019	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		4430.00000	4117	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		108137.00000	109985	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2077.00000	1910	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		135866.00000	137811	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		710.00000	642	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		163432.00000	165421	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		212.00000	188	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		190350.00000	192357	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		55.00000	48	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		216436.00000	218448	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		13.00000	11	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		241646.00000	243660	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		3.00000	2	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.14100	7.15500		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		40593.00000	41581	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		28027.00000	27148	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		22726.00000	23418	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		43610.00000	42435	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		10487.00000	10886	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		66082.00000	64614	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		62565.00000	63803	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		17757.00000	17128	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		87085.00000	88515	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		11191.00000	10754	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		112988.00000	114554	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7116.00000	6815	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		138500.00000	140186	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3710.00000	3530	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		164505.00000	166272	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1817.00000	1716	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		190449.00000	192263	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		835.00000	783	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		215964.00000	217805	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		361.00000	336	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3513.00000	3684	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		95135.00000	93439	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.14000	7.15400		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		49233.00000	50208	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		36628.00000	35749	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		30632.00000	31373	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		51227.00000	50114	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		16971.00000	17467	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		72004.00000	70648	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		7868.00000	8148	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		98636.00000	97063	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		70893.00000	72065	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		26277.00000	25596	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		94484.00000	95814	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18996.00000	18472	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		119120.00000	120571	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		13850.00000	13448	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		142681.00000	144252	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8676.00000	8394	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		166977.00000	168641	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5240.00000	5051	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		191560.00000	193291	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3052.00000	2930	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		216071.00000	217848	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1714.00000	1639	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.10200	7.11700		1.19	0.00	55.00
R194 On 04/05/2006 Bond Future	7.00	Call		293.00000	323	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2315.00000	2086	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2605.00000	2790	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		313.00000	238	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6598.00000	6851	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		15.00000	9	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10852.00000	11110	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15096.00000	15355	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		15108.00000	14849	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		10722.00000	10463	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1.00000	1	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6362.00000	6103	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19318.00000	19577	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		23517.00000	23776	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		27693.00000	27952	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		31846.00000	32105	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			7.07100	7.08600		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2147.00000	2232	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3436.00000	3296	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4423.00000	4552	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1971.00000	1874	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		707.00000	746	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5756.00000	5570	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7260.00000	7424	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1084.00000	1023	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10474.00000	10661	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		592.00000	554	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13904.00000	14105	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		335.00000	311	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17372.00000	17586	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		133.00000	122	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20938.00000	21158	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		47.00000	43	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24540.00000	24763	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		28145.00000	28370	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		4.00000	4	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.03900	7.04700		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3104.00000	3144	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3700.00000	3638	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5151.00000	5204	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2583.00000	2535	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1590.00000	1615	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5363.00000	5287	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		6.00000	7	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13394.00000	13292	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		89.00000	91	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10257.00000	10159	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		547.00000	559	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7511.00000	7421	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7543.00000	7607	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1826.00000	1788	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10167.00000	10240	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1313.00000	1284	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12923.00000	13002	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		946.00000	924	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15639.00000	15725	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		552.00000	537	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18488.00000	18580	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		306.00000	296	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			7.02200	7.02300		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3796.00000	3794	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4032.00000	4020	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2307.00000	2304	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5122.00000	5109	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5517.00000	5516	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3185.00000	3174	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		141.00000	140	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10749.00000	10738	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		518.00000	516	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8518.00000	8507	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1228.00000	1226	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6631.00000	6618	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7475.00000	7474	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2584.00000	2573	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9574.00000	9574	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2133.00000	2123	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11772.00000	11772	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1791.00000	1781	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13787.00000	13789	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1275.00000	1268	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15919.00000	15923	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		886.00000	880	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18145.00000	18150	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		600.00000	595	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.38300	7.39800		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		8313.00000	8959	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		1578.00000	1229	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		23087.00000	24053	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		71.00000	42	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		38983.00000	39977	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1.00000	1	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		54641.00000	55636	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		69998.00000	70993	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		85061.00000	86056	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		99836.00000	100831	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		114329.00000	115324	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			7.38900	7.40500		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		14834.00000	15399	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		8702.00000	8230	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		26246.00000	27006	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4188.00000	3910	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		39646.00000	40532	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1961.00000	1810	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		53928.00000	54886	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		911.00000	832	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		68487.00000	69484	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		425.00000	385	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		82955.00000	83978	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		132.00000	117	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		97345.00000	98378	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		35.00000	31	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		111534.00000	112570	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		8.00000	7	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.39400	7.40800		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		18854.00000	19319	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		13052.00000	12631	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10234.00000	10555	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20291.00000	19726	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4553.00000	4734	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		30768.00000	30063	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1485.00000	1560	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44163.00000	43352	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		29575.00000	30162	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8206.00000	7907	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		41862.00000	42541	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5213.00000	5005	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		54975.00000	55719	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3326.00000	3183	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		68460.00000	69251	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2087.00000	1991	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		81872.00000	82704	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1043.00000	988	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		95508.00000	96365	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		486.00000	458	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		109167.00000	110039	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		212.00000	198	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.40400	7.41700		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		21925.00000	22337	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		16817.00000	16426	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		13332.00000	13639	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23703.00000	23208	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7070.00000	7270	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		33204.00000	32601	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		3017.00000	3124	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		45204.00000	44508	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		32343.00000	32843	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12035.00000	11732	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		44389.00000	44954	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9152.00000	8915	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		56248.00000	56873	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6350.00000	6173	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		69031.00000	69696	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4735.00000	4597	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		81343.00000	82052	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2905.00000	2811	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		94040.00000	94782	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1712.00000	1650	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		106940.00000	107705	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		968.00000	929	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.40200	7.41700		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9896.00000	10511	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		3366.00000	2795	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1648.00000	1731	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		14949.00000	13846	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		26148.00000	27245	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		267.00000	179	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		44768.00000	45951	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		6.00000	3	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		63189.00000	64375	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		84.00000	80	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		33711.00000	32522	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		115858.00000	117044	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		81173.00000	82359	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		98725.00000	99911	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			7.40600	7.42100		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		19914.00000	20503	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		13792.00000	13213	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10961.00000	11337	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		24374.00000	23582	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5246.00000	5450	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		38673.00000	37708	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		32089.00000	32887	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6897.00000	6528	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		46816.00000	47783	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3009.00000	2808	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		63115.00000	64190	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1134.00000	1041	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		80093.00000	81224	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		366.00000	330	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		97154.00000	98309	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		101.00000	89	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		113995.00000	115160	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		24.00000	20	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.41100	7.42500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		25305.00000	25844	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		19583.00000	19049	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		16415.00000	16808	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		29926.00000	29246	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		9883.00000	10147	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43090.00000	42281	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2781.00000	2870	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		76817.00000	75833	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5482.00000	5643	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58859.00000	57947	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		36508.00000	37190	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12003.00000	11613	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		49704.00000	50513	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6856.00000	6592	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		64398.00000	65308	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3633.00000	3470	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		80047.00000	81027	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1781.00000	1688	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		96166.00000	97191	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		805.00000	757	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.42200	7.43500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		29687.00000	30172	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24809.00000	24315	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		20962.00000	21340	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35007.00000	34406	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5420.00000	5545	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		78957.00000	78103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8994.00000	9188	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62234.00000	61448	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		14099.00000	14378	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47512.00000	46812	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		40225.00000	40817	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16861.00000	16474	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		52387.00000	53078	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		10960.00000	10672	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		65876.00000	66652	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6799.00000	6595	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		80343.00000	81186	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4018.00000	3882	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		95439.00000	96332	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2259.00000	2173	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		110860.00000	111788	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1207.00000	1155	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.40200	7.41700		7.75	3.00	83.00
R204 On 04/05/2006 Bond Future	8.00	Call		47263.00000	48514	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		7.00000	3	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.40800	7.42300		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		49525.00000	50544	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3338.00000	3119	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.41200	7.42600		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		28025.00000	28593	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		22024.00000	21451	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		18575.00000	18996	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		33035.00000	32316	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		11501.00000	11789	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46961.00000	46109	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3496.00000	3599	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		82641.00000	81604	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6605.00000	6786	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63622.00000	62662	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		39784.00000	40498	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		13846.00000	13420	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		53540.00000	54384	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8175.00000	7879	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		68814.00000	69765	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4517.00000	4327	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		85079.00000	86107	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2330.00000	2217	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		101854.00000	102933	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1120.00000	1057	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		118767.00000	119876	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		501.00000	469	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.42000	7.43300		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		32006.00000	32525	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26647.00000	26122	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		22706.00000	23112	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37532.00000	36894	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		15355.00000	15656	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		50890.00000	50146	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5981.00000	6118	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		84566.00000	83659	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9857.00000	10066	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		66639.00000	65804	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		43196.00000	43828	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18160.00000	17748	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		56068.00000	56804	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11851.00000	11543	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		70309.00000	71134	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7390.00000	7172	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		85549.00000	86446	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4397.00000	4250	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		101424.00000	102375	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2492.00000	2398	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		117616.00000	118603	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1344.00000	1288	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.38500	7.40100		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		48867.00000	50216	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		6.00000	3	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.39100	7.40700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		51095.00000	52207	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3239.00000	3014	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.39300	7.40800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		18783.00000	19484	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11228.00000	10689	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		9188.00000	9617	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		22347.00000	21536	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3665.00000	3873	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		38129.00000	37098	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1156.00000	1234	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		57535.00000	56374	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		48896.00000	50010	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1611.00000	1485	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		32404.00000	33351	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4706.00000	4414	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		66779.00000	67975	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		443.00000	401	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		84962.00000	86190	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		97.00000	86	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		102905.00000	104142	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		17.00000	15	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		120425.00000	121664	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2.00000	2	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future			7.39900	7.41300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		33529.00000	34112	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26466.00000	25906	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		23939.00000	24399	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37355.00000	36672	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		16304.00000	16647	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50775.00000	49975	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		10547.00000	10789	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		66665.00000	65764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		44992.00000	45697	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18008.00000	17571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		58105.00000	58922	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11741.00000	11415	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		72541.00000	73453	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7320.00000	7090	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		87927.00000	88915	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4358.00000	4204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		103899.00000	104943	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2475.00000	2377	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		120140.00000	121223	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1340.00000	1280	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6454.00000	6613	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		84831.00000	83848	8.55	0.00	0.00

Total for Derivatives:							3.00	2,575.00
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Grand Total:							3.00	2,575.00
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