



# Daily MTM Report

Daily summary for 04/05/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.21500	7.19000			0.00	0.00
R157 On 15/09/2015 Bond			7.44000	7.41000			50,000,000.00	50,000,000.00
R186 On 21/12/2026 Bond			7.20000	7.17000			0.00	0.00
R194 On 28/02/2008 Bond			7.12500	7.10000			0.00	0.00
R201 On 21/12/2014 Bond			7.43000	7.40000			0.00	0.00
R203 On 15/09/2017 Bond			7.45500	7.42500			0.00	0.00
R204 On 21/12/2018 Bond			7.45500	7.42500			0.00	0.00
R207 On 15/01/2020 Bond			7.43900	7.40900			0.00	0.00
<b>Total for j-Bonds:</b>							<b>50,000,000.00</b>	<b>50,000,000.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Derivatives</b>								
GOVI On 04/05/2006 jGovi			241.19000	241.79400		4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Call		117940.00000	111900	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		0.00000	0	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.71900	246.06300		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		160643.00000	157205	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		13.00000	15	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.14600	250.49600		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		204993.00000	201498	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		33.00000	38	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.60600	254.95300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		249556.00000	246089	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		26.00000	29	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.21100	7.18700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.45400	7.42400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.16400	7.13400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.14000	7.11700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.41700	7.38800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.44700	7.41800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.44000	7.41100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.42500	7.39600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.07900	7.07900		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.07700	7.08200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		209.00000	188	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		9.00000	0	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.17900	7.12300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		852.00000	928	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		551.00000	490	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.21900	7.15100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1221.00000	1313	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		851.00000	776	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.27800	7.21900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		944.00000	1003	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1633.00000	1547	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.34200	7.27600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1218.00000	1289	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1767.00000	1676	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.40200	7.33300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1454.00000	1531	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1863.00000	1771	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.47800	7.40500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1773.00000	1864	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2023.00000	1922	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.53200	7.45500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26466.00000	26535	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26560.00000	26445	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.30700	7.25000		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		1066.00000	1104	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		1022.00000	0	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.36600	7.30500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		10528.00000	11062	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9507.00000	8910	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.41500	7.36000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15153.00000	15646	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13112.00000	12586	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.52000	7.48100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		9594.00000	11199	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.55900	7.51600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		16435.00000	17589	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5398.00000	4783	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.59200	7.54900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		21094.00000	22190	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8701.00000	8031	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.62000	7.57500		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		22722.00000	25810	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.63900	7.59200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		26097.00000	28794	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2217.00000	1687	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.65400	7.60700		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		29791.00000	32246	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4893.00000	4126	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.81900	6.82100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.91900	6.92300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05500	7.06000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99700	7.00100		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.23500	7.19000		2.76	14.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		2539.00000	617	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		68.00000	0	2.76	10.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	3.51	20.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		0.00000	0	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		7868.00000	9723	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12701.00000	10846	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		0.00000	0	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22820.00000	20966	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		32832.00000	30978	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		42737.00000	40883	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		18320.00000	20174	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52537.00000	50683	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		62232.00000	60378	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		71825.00000	69971	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		81316.00000	79462	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			7.21400	7.18700		2.88	5.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		8544.00000	7931	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		6092.00000	6531	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3713.00000	3340	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		11029.00000	11707	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15241.00000	14439	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3121.00000	3371	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		23212.00000	22291	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1523.00000	1653	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31898.00000	30910	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		737.00000	800	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40892.00000	39871	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		355.00000	386	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	8.50	Call		49981.00000	48943	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		163.00000	177	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		59079.00000	58034	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		75.00000	81	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68135.00000	67086	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		37.00000	40	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.21100	7.18100		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11533.00000	10917	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9004.00000	9488	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6471.00000	6024	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		13137.00000	13791	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		40287.00000	39298	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1860.00000	1972	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		48466.00000	47442	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1280.00000	1357	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3039.00000	2767	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		18989.00000	19818	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17689.00000	16933	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6054.00000	6399	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		24713.00000	23852	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4061.00000	4300	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32318.00000	31382	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2736.00000	2900	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1089.00000	962	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		26415.00000	27389	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56755.00000	55707	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		894.00000	947	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		65082.00000	64018	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		630.00000	666	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		73412.00000	72337	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		451.00000	476	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.21600	7.18500		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14386.00000	13802	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		12156.00000	12636	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9543.00000	9077	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		15919.00000	16517	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2960.00000	2743	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		26789.00000	27636	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5716.00000	5376	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		20778.00000	21502	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20116.00000	19432	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9359.00000	9739	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		26458.00000	25693	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7252.00000	7551	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		33230.00000	32400	3.73	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	Put		5652.00000	5886	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		40320.00000	39439	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4447.00000	4630	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		47615.00000	46695	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3522.00000	3666	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55056.00000	54106	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2819.00000	2932	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62606.00000	61633	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2298.00000	2389	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		70200.00000	69209	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1894.00000	1967	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.47000	7.41000		4.94	114.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		7547.00000	2501	4.94	50.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		28.00000	0	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	6.31	115.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		0.00000	0	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		13503.00000	18523	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		28125.00000	23106	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48323.00000	43303	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68121.00000	63102	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		106557.00000	101538	6.31	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Call		0.00000	0	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		34953.00000	39973	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		87530.00000	82511	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		125212.00000	120193	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		143502.00000	138483	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			7.44900	7.41800		5.19	0.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		18627.00000	17121	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		11936.00000	12964	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8410.00000	7476	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		22254.00000	23855	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		32607.00000	30644	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		5779.00000	6351	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		49160.00000	46907	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2587.00000	2868	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		67042.00000	64635	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1105.00000	1232	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		2722.00000	2308	4.62	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	Put		37511.00000	39631	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		85384.00000	82903	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		456.00000	510	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		103739.00000	101226	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		186.00000	208	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		121896.00000	119370	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		76.00000	84	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139769.00000	137238	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		31.00000	35	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.45600	7.42400		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		24563.00000	23119	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		18511.00000	19619	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		37543.00000	35762	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		11829.00000	12600	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		14119.00000	13073	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		28110.00000	29616	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		85322.00000	82981	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2829.00000	3041	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2686.00000	2368	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		57941.00000	60176	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6866.00000	6222	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		41289.00000	43198	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		52421.00000	50383	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7418.00000	7933	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		68518.00000	66299	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4592.00000	4925	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		102460.00000	100041	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1751.00000	1884	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		119674.00000	117205	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1090.00000	1174	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		136786.00000	134285	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		662.00000	714	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		153741.00000	151219	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		405.00000	436	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		170420.00000	167883	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		193.00000	209	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.47000	7.43700		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		30561.00000	29150	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25672.00000	26825	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		20057.00000	18945	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		34707.00000	36159	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		11924.00000	11127	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		46485.00000	48252	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		42807.00000	41136	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		18742.00000	19635	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	8.00	Call		56498.00000	54612	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13613.00000	14290	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		71266.00000	69211	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9909.00000	10418	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		86722.00000	84536	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7234.00000	7612	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		102593.00000	100310	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5308.00000	5589	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		118677.00000	116322	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3922.00000	4131	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		134827.00000	132419	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2922.00000	3077	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		150939.00000	148491	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2197.00000	2313	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		166653.00000	164166	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1381.00000	1458	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.23500	7.17000		7.37	42.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		10791.00000	2001	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		68.00000	0	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		0.00000	0	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		23218.00000	31940	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		58461.00000	67183	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		43419.00000	34697	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		0.00000	0	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		74923.00000	66201	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		105286.00000	96564	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		95064.00000	103786	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		134557.00000	125835	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		162783.00000	154060	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		190006.00000	181284	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		216270.00000	207548	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			7.20100	7.17000		7.78	4.00	34.00
R186 On 03/08/2006 Bond Future	7.25	Call		28497.00000	26022	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		17849.00000	19515	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11899.00000	10440	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		34949.00000	37631	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	6.75	Call		3340.00000	2769	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		61368.00000	64938	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		51483.00000	48233	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		8365.00000	9256	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		78132.00000	74419	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		3717.00000	4146	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		106198.00000	102251	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1611.00000	1805	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		134176.00000	130102	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		494.00000	561	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		161875.00000	157754	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		130.00000	149	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		188850.00000	184714	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		29.00000	34	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		214955.00000	210815	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6.00000	6	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		240171.00000	236030	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	1	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.19800	7.16700		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		38553.00000	36182	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		27584.00000	29325	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		21041.00000	19371	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		43522.00000	45965	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		9333.00000	8374	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		66525.00000	69678	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		60378.00000	57439	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		17167.00000	18340	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		84895.00000	81547	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		10598.00000	11362	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		110865.00000	107242	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6589.00000	7079	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		136531.00000	132693	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3338.00000	3613	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		162672.00000	158702	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1580.00000	1723	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		188715.00000	184671	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		699.00000	767	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		214295.00000	210213	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		289.00000	319	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2936.00000	2539	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		96155.00000	99870	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.19800	7.16600		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		47375.00000	44985	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		36355.00000	38179	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		29056.00000	27234	8.24	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	Put		51235.00000	53627	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		15771.00000	14549	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		72390.00000	75382	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		7100.00000	6415	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		99454.00000	102983	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		68878.00000	66022	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		25847.00000	27205	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		92404.00000	89191	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18501.00000	19501	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		117034.00000	113554	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		13349.00000	14083	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		140678.00000	136960	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8258.00000	8754	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		165069.00000	161175	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4917.00000	5237	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		189739.00000	185723	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2817.00000	3015	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		214325.00000	210227	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1553.00000	1670	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.16000	7.10000		1.19	55.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1.00000	0	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1730.00000	2764	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2586.00000	1551	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		0.00000	0	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6877.00000	5842	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		0.00000	0	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11145.00000	10109	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		15390.00000	14354	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		14814.00000	15850	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		10429.00000	11464	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		0.00000	0	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6067.00000	7102	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19611.00000	18576	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		23810.00000	22775	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		27986.00000	26951	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		32140.00000	31104	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	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 03/08/2006 Bond Future			7.10800	7.07800		1.18	0.00	55.00
R194 On 03/08/2006 Bond Future	7.00	Call		2026.00000	1826	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3195.00000	3444	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4316.00000	4018	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1743.00000	1895	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		621.00000	530	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5551.00000	5909	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7199.00000	6834	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		903.00000	987	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10463.00000	10058	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		462.00000	506	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13933.00000	13507	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		244.00000	267	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17447.00000	17006	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		88.00000	97	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21038.00000	20592	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		27.00000	31	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24652.00000	24204	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		7.00000	8	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28263.00000	27814	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	2	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.07700	7.04100		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3026.00000	2805	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3546.00000	3781	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5077.00000	4790	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2433.00000	2603	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1521.00000	1375	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5218.00000	5528	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		5.00000	3	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13316.00000	13771	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		76.00000	60	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10168.00000	10609	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		505.00000	436	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7392.00000	7780	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7482.00000	7146	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1688.00000	1809	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10122.00000	9751	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1192.00000	1277	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12895.00000	12499	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		843.00000	903	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15641.00000	15222	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		478.00000	515	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18515.00000	18080	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		256.00000	278	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			7.05800	7.01700		1.03	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	7.00	Call		3736.00000	3525	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3911.00000	4121	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2253.00000	2092	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5006.00000	5267	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5459.00000	5204	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3065.00000	3233	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		128.00000	108	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10675.00000	11076	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		489.00000	432	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8428.00000	8793	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1184.00000	1077	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6525.00000	6840	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7420.00000	7132	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2467.00000	2601	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9523.00000	9209	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2021.00000	2129	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11727.00000	11393	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1684.00000	1772	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13759.00000	13404	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1186.00000	1252	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15908.00000	15535	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		814.00000	862	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18150.00000	17762	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		543.00000	578	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.46000	7.40000		4.70	66.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		6609.00000	2635	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		7.00000	0	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		22883.00000	18916	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		38849.00000	34882	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		54508.00000	50541	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		69866.00000	65899	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		84929.00000	80962	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		99704.00000	95736	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		114196.00000	110229	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			7.44100	7.41000		4.93	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		13924.00000	12712	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		8116.00000	8909	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	7.75	Call		25405.00000	23811	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		3670.00000	4082	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		38955.00000	37142	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1594.00000	1786	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		53374.00000	51454	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		681.00000	766	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		68029.00000	66060	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		291.00000	328	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		82579.00000	80585	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		79.00000	90	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		97004.00000	95002	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		18.00000	21	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		111206.00000	109201	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4.00000	4	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.44700	7.41400		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		18113.00000	16920	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		12691.00000	13582	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		9607.00000	8779	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20044.00000	21301	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4119.00000	3656	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		30714.00000	32336	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1267.00000	1080	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44325.00000	46222	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		28812.00000	27324	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		7823.00000	8420	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		41130.00000	39432	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		4861.00000	5248	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		54298.00000	52460	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3028.00000	3275	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		67847.00000	65916	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		1852.00000	2006	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		81344.00000	79341	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		894.00000	975	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		95043.00000	92998	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		401.00000	440	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		108742.00000	106675	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		167.00000	184	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.45700	7.42400		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		21249.00000	20117	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		16573.00000	17475	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		12751.00000	11902	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23554.00000	24739	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6631.00000	6077	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		33197.00000	34677	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		2748.00000	2456	4.07	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	Put		45366.00000	47108	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		31620.00000	30255	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		11744.00000	12412	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		43644.00000	42109	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		8840.00000	9338	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		55529.00000	53853	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6064.00000	6421	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		68335.00000	66564	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4471.00000	4733	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		80708.00000	78847	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2702.00000	2874	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		93462.00000	91536	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1565.00000	1673	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		106409.00000	104439	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		868.00000	932	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.48000	7.42500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		6032.00000	1569	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		134.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		13934.00000	18263	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		25249.00000	20919	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		44131.00000	39801	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		62557.00000	58228	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		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		34259.00000	38589	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		115226.00000	110896	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		80541.00000	76211	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		98093.00000	93764	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			7.46300	7.43200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		18377.00000	16973	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		13110.00000	14112	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9626.00000	8696	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		23894.00000	25369	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4292.00000	3776	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		38574.00000	40463	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		30585.00000	28755	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6249.00000	6825	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		45498.00000	43369	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	Put		2546.00000	2822	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		62002.00000	59706	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		876.00000	985	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		79123.00000	76753	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		253.00000	288	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		96258.00000	93862	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		61.00000	70	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		113128.00000	110725	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		12.00000	14	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.46900	7.43700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		24053.00000	22683	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		19249.00000	20323	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		15302.00000	14275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		29731.00000	31148	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8984.00000	8280	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43109.00000	44849	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2356.00000	2110	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		77311.00000	79508	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4828.00000	4389	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		59124.00000	61129	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		35207.00000	33513	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		11620.00000	12370	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		48434.00000	46470	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6504.00000	6983	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		63206.00000	61042	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3359.00000	3638	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		78942.00000	76647	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1594.00000	1743	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		95137.00000	92764	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		694.00000	765	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.48000	7.44800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		28539.00000	27222	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24640.00000	25724	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		19931.00000	18884	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		34953.00000	36308	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4905.00000	4536	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		79420.00000	81452	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8300.00000	7742	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62517.00000	64362	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		13225.00000	12437	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47616.00000	49230	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		39012.00000	37435	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16626.00000	17450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		51157.00000	49349	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		10707.00000	11301	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	8.25	Call		64665.00000	62668	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6566.00000	6970	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		79173.00000	77031	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3826.00000	4086	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		94318.00000	92073	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2116.00000	2273	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		109784.00000	107472	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1109.00000	1198	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.48000	7.42500		7.75	80.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		46587.00000	42006	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.46400	7.43300		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		48182.00000	45931	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2820.00000	3120	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.46900	7.43700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		26698.00000	25240	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		21592.00000	22731	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		17380.00000	16269	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		32734.00000	34221	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10513.00000	9733	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46868.00000	48685	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2996.00000	2702	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		83035.00000	85340	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5865.00000	5362	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63776.00000	65871	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		38420.00000	36632	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		13377.00000	14187	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		52217.00000	50151	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7747.00000	8279	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		67580.00000	65305	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4178.00000	4500	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		83947.00000	81528	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2092.00000	2271	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		100810.00000	98304	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		971.00000	1062	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		117788.00000	115233	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		417.00000	459	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.47700	7.44500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		30818.00000	29406	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26421.00000	27570	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		21630.00000	20504	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37419.00000	38853	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		14436.00000	13585	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		50933.00000	52644	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	6.50	Call		5431.00000	5027	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		84978.00000	87135	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		9120.00000	8515	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		66865.00000	68821	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		41948.00000	40262	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17875.00000	18750	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		54810.00000	52882	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11556.00000	12188	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		69078.00000	66950	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7123.00000	7555	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		84368.00000	82086	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4178.00000	4457	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		100299.00000	97908	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2330.00000	2500	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		116542.00000	114078	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1233.00000	1331	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.44000	7.40900		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		48186.00000	45576	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.44800	7.41700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		49748.00000	47458	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2725.00000	3014	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.45100	7.41900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		17766.00000	16236	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11118.00000	12222	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		8392.00000	7460	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		22459.00000	24160	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3180.00000	2735	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		38552.00000	40740	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		935.00000	774	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		58222.00000	60695	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		47867.00000	45467	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1489.00000	1722	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		31327.00000	29267	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4537.00000	5110	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		65815.00000	63254	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		387.00000	460	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		84036.00000	81419	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		79.00000	96	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		101994.00000	99363	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		12.00000	16	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		119517.00000	116884	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
R207 On 01/02/2007 Bond Future			7.45700	7.42500		8.55	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	7.50	Call		32309.00000	30849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26225.00000	27367	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		22829.00000	21657	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37223.00000	38653	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		15349.00000	14457	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50798.00000	52508	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9776.00000	9136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		66872.00000	68834	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		43717.00000	41982	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17712.00000	18579	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		56824.00000	54847	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11438.00000	12063	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		71291.00000	69116	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7049.00000	7475	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		86729.00000	84402	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4138.00000	4413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		102757.00000	100323	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2312.00000	2479	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		119050.00000	116544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1228.00000	1324	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5872.00000	5441	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		85227.00000	87399	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>575.00</b>	<b>2,994.00</b>
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<b>Grand Total:</b>							<b>50,000,575.00</b>	<b>50,002,994.00</b>
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