



# Daily MTM Report

Daily summary for 18/04/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.21500	7.27000			0.00	0.00
R157 On 15/09/2015 Bond			7.43500	7.47000			0.00	0.00
R186 On 21/12/2026 Bond			7.19000	7.23000			0.00	0.00
R194 On 28/02/2008 Bond			7.10500	7.14000			0.00	0.00
R201 On 21/12/2014 Bond			7.42500	7.46000			0.00	0.00
R203 On 15/09/2017 Bond			7.44500	7.47500			0.00	0.00
R204 On 21/12/2018 Bond			7.44000	7.47500			0.00	0.00
R207 On 15/01/2020 Bond			7.42100	7.45900			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 04/05/2006 jGovi			241.50800	241.02000		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		110200.00000	115080	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			245.81200	245.32700		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		153330.00000	158156	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		60.00000	36	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.23500	249.74800		4.10	0.00	3.00
GOVI On 02/11/2006 jGovi	230.00	Call		197560.00000	202407	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		80.00000	57	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.67600	254.19000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		241952.00000	246799	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		52.00000	39	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.21600	7.26900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.45300	7.48400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.15600	7.19500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.12700	7.15500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.41700	7.44800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.44100	7.46900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.42900	7.46100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.41000	7.44500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	0.00000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11100	7.11900		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		468.00000	420	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		176.00000	148	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.17000	7.18100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1004.00000	972	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		561.00000	555	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.22000	7.23100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1386.00000	1357	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		820.00000	819	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.28400	7.31900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1094.00000	1045	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1537.00000	1574	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.32100	7.36400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1356.00000	1297	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1689.00000	1736	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.38600	7.40800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1576.00000	1541	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1801.00000	1820	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.46300	7.49500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1923.00000	1873	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1936.00000	1970	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.50000	7.53200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26965.00000	26825	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26871.00000	26811	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.30100	7.32500		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		5536.00000	4691	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		4095.00000	3695	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.35400	7.38300		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12313.00000	11782	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9846.00000	9852	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.40200	7.43600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16638.00000	16123	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13188.00000	13303	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.48900	7.53000		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		12656.00000	10870	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		1044.00000	949	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.52000	7.56400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18686.00000	17253	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5677.00000	6057	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.55000	7.59600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23020.00000	21647	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8700.00000	9219	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.60400	7.63100		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		26625.00000	24756	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		51.00000	29	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.62100	7.64800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29935.00000	28245	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2210.00000	2362	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.63600	7.66400		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		33349.00000	31742	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4544.00000	4844	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.71000	6.40000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.79300	6.51400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92000	6.64300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.92700	6.78500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99600	6.85200		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.21800	7.27300		2.76	0.00	228.00
R153 On 04/05/2006 Bond Future	7.25	Call		2807.00000	3553	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		3753.00000	2236	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		216.00000	251	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11501.00000	9274	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9905.00000	11752	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		622.00000	206	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19457.00000	21674	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		54.00000	8	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29418.00000	31678	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		3.00000	0	3.31	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39320.00000	41583	3.51	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	3.51	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2.00000	1	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		21739.00000	19475	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49120.00000	51383	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		58815.00000	61078	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		68408.00000	70671	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		77899.00000	80162	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			7.21200	7.27100		2.88	0.00	24.00
R153 On 03/08/2006 Bond Future	7.25	Call		7590.00000	8579	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8406.00000	7101	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3313.00000	3870	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13896.00000	12160	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13649.00000	15050	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		4797.00000	3903	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		21058.00000	22782	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2636.00000	2066	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		29333.00000	31277	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1439.00000	1089	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38054.00000	40138	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		785.00000	575	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46961.00000	49134	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		411.00000	290	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		55952.00000	58178	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		215.00000	147	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64950.00000	67204	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		120.00000	80	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.20900	7.27200		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10351.00000	11393	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11155.00000	9891	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5712.00000	6436	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15711.00000	14129	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		37761.00000	39653	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2669.00000	2254	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45752.00000	47748	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1900.00000	1590	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2647.00000	3068	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21931.00000	20046	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16088.00000	17416	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7787.00000	6808	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22740.00000	24305	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5422.00000	4680	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		30037.00000	31788	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3789.00000	3233	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		940.00000	1130	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29601.00000	27483	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53897.00000	55970	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1370.00000	1137	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		62115.00000	64245	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		997.00000	820	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70362.00000	72535	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		735.00000	601	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.21700	7.28300		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13139.00000	14166	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14269.00000	13034	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8614.00000	9412	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18351.00000	16887	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2600.00000	2949	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29789.00000	27876	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5093.00000	5658	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23516.00000	21818	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18570.00000	19802	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11173.00000	10144	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24644.00000	26053	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8798.00000	7945	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		31182.00000	32738	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6964.00000	6259	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38073.00000	39750	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5559.00000	4976	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45199.00000	46976	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4466.00000	3982	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52499.00000	54357	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3621.00000	3218	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59935.00000	61857	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2987.00000	2647	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67434.00000	69408	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2489.00000	2201	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.43800	7.47300		4.94	0.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		7894.00000	8809	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5643.00000	3634	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		958.00000	906	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		19730.00000	16755	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		23666.00000	26081	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		810.00000	301	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		43114.00000	45988	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		61.00000	10	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		62854.00000	65776	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		3.00000	0	5.77	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		101288.00000	104212	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		19.00000	10	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		40242.00000	37309	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		82260.00000	85185	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		119942.00000	122867	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		138233.00000	141157	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			7.44500	7.48100		5.19	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		17356.00000	18554	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15809.00000	14070	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8020.00000	8672	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		27009.00000	24725	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		30228.00000	31979	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8545.00000	7359	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		45776.00000	47978	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4347.00000	3612	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		62927.00000	65438	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2134.00000	1709	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		2758.00000	3010	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		42691.00000	40006	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		80804.00000	83507	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1021.00000	787	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		98892.00000	101704	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		484.00000	359	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		116904.00000	119776	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		229.00000	164	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		134703.00000	137606	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		110.00000	76	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.45200	7.48900		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		22938.00000	24205	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		22065.00000	20386	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		35202.00000	36856	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14666.00000	13376	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		13166.00000	14025	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		32335.00000	30250	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		81308.00000	83763	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3994.00000	3505	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2559.00000	2785	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		62992.00000	60274	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6435.00000	6927	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		46037.00000	43585	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		49415.00000	51403	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9591.00000	8634	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		64949.00000	67203	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6201.00000	5511	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		98113.00000	100714	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2582.00000	2239	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		115084.00000	117789	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1679.00000	1439	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		132014.00000	134794	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1069.00000	905	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		148841.00000	151674	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		684.00000	572	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		165399.00000	168281	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		351.00000	287	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.46700	7.50500		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		28807.00000	30080	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		29194.00000	27521	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		18825.00000	19787	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		38752.00000	36768	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		11162.00000	11821	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		50999.00000	48713	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		40522.00000	42088	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		21733.00000	20353	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		53712.00000	55539	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16103.00000	14984	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		68036.00000	70084	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11955.00000	11058	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		83111.00000	85342	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8899.00000	8185	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		98665.00000	101043	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6656.00000	6089	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		114490.00000	116984	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5011.00000	4560	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		130430.00000	133017	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3801.00000	3443	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		146374.00000	149033	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2908.00000	2622	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		161883.00000	164626	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1888.00000	1685	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.19100	7.23100		7.37	0.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		11743.00000	13605	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		9208.00000	5709	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1213.00000	1215	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		32619.00000	27261	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		16.00000	9	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		66665.00000	61297	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		36540.00000	41048	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		1309.00000	456	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		66839.00000	72112	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		104.00000	16	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		97104.00000	102459	9.43	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		5.00000	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		103252.00000	97891	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		126370.00000	131730	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		154595.00000	159955	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		181818.00000	187179	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		208082.00000	213443	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			7.19000	7.23100		7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26336.00000	28733	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		23819.00000	20760	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11245.00000	12525	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		42425.00000	38248	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		3383.00000	3841	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		69541.00000	64543	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		47514.00000	50968	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12526.00000	10524	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		72615.00000	76863	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6330.00000	5122	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		99599.00000	104363	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		3143.00000	2450	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		126732.00000	131876	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1180.00000	867	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		154007.00000	159341	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		391.00000	269	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		180805.00000	186220	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		114.00000	73	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		206849.00000	212293	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		29.00000	17	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		232047.00000	237500	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		7.00000	4	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.18800	7.22900		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		35818.00000	38306	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		33056.00000	30125	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		19478.00000	21136	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		50165.00000	46405	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		8680.00000	9578	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		74078.00000	69557	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		56448.00000	59685	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21443.00000	19261	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		79907.00000	83749	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13816.00000	12240	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		105030.00000	109326	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8961.00000	7838	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		129835.00000	134551	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4849.00000	4146	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		155357.00000	160366	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2472.00000	2062	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		180997.00000	186192	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1187.00000	964	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		206337.00000	211642	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		537.00000	424	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2777.00000	3130	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		104202.00000	99137	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.18800	7.23000		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		44311.00000	46895	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		41699.00000	38774	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		26962.00000	28864	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		57550.00000	53943	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		14567.00000	15792	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		79594.00000	75310	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		6549.00000	7208	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		107311.00000	102460	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		64889.00000	68073	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30267.00000	27941	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		87601.00000	91279	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22106.00000	20275	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		111542.00000	115616	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16266.00000	14831	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		134412.00000	138886	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10400.00000	9366	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		158164.00000	162959	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6421.00000	5706	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		182341.00000	187377	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3827.00000	3353	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		206565.00000	211773	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2203.00000	1901	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.10700	7.14200		1.19	0.00	101.00
R194 On 04/05/2006 Bond Future	7.25	Call		2476.00000	2797	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		615.00000	332	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		363.00000	383	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2817.00000	2233	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6224.00000	6776	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		71.00000	20	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10425.00000	11025	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		5.00000	1	1.56	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14665.00000	15269	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		15539.00000	14935	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		11154.00000	10550	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		5.00000	3	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6797.00000	6191	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18886.00000	19490	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		23085.00000	23689	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		27261.00000	27865	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		31415.00000	32019	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			7.07600	7.11400		1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2061.00000	2237	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3769.00000	3377	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4261.00000	4545	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2227.00000	1943	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		679.00000	755	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6148.00000	5655	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7024.00000	7400	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1267.00000	1074	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10179.00000	10622	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		717.00000	591	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13568.00000	14055	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		418.00000	336	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16996.00000	17524	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		176.00000	135	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20538.00000	21089	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		67.00000	48	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24128.00000	24690	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		22.00000	15	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27729.00000	28295	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		7.00000	4	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.04100	7.08500		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2941.00000	3157	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4018.00000	3677	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4927.00000	5216	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2840.00000	2572	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1491.00000	1629	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5745.00000	5326	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		13874.00000	13318	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		79.00000	94	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10729.00000	10187	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		503.00000	567	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7949.00000	7455	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7266.00000	7615	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2030.00000	1822	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9848.00000	10244	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1476.00000	1314	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12569.00000	13001	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1074.00000	949	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15245.00000	15718	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		640.00000	555	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18064.00000	18567	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		363.00000	308	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			7.02100	7.07100		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3605.00000	3819	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4335.00000	4036	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2166.00000	2326	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5474.00000	5120	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5282.00000	5544	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3443.00000	3191	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		125.00000	144	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11226.00000	10732	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		471.00000	526	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8966.00000	8506	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1137.00000	1242	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7034.00000	6624	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7202.00000	7503	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2805.00000	2592	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9271.00000	9603	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2324.00000	2142	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11444.00000	11802	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1957.00000	1800	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13425.00000	13816	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1408.00000	1284	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15528.00000	15947	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		988.00000	893	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17728.00000	18171	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		677.00000	606	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.42900	7.46400		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		6279.00000	7107	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		3908.00000	2425	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		19153.00000	21135	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		501.00000	172	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		34654.00000	36935	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		36.00000	5	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		50279.00000	52588	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		2.00000	0	5.78	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		65635.00000	67946	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		80698.00000	83009	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		95472.00000	97784	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		109965.00000	112276	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			7.43700	7.47300		4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12752.00000	13751	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		11014.00000	9689	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		23302.00000	24768	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5637.00000	4779	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		36092.00000	37903	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2801.00000	2289	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49999.00000	52032	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1376.00000	1085	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		64345.00000	66507	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		678.00000	516	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		78661.00000	80919	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		231.00000	166	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		92985.00000	95286	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		69.00000	46	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		107150.00000	109467	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		18.00000	11	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.44300	7.48000		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16667.00000	17708	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15409.00000	14118	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8769.00000	9448	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		23371.00000	21717	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3760.00000	4115	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		34520.00000	32542	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1171.00000	1305	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		48393.00000	46195	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		26749.00000	28121	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9924.00000	8965	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		38541.00000	40178	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6436.00000	5740	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		51290.00000	53125	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4185.00000	3688	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		64507.00000	66492	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2677.00000	2330	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		77675.00000	79800	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1389.00000	1182	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		91153.00000	93370	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		675.00000	561	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		104718.00000	106991	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		307.00000	248	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.45500	7.49200		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		19702.00000	20724	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19211.00000	17959	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11704.00000	12438	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		26692.00000	25152	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6034.00000	6490	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		36785.00000	34967	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		2482.00000	2711	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		49286.00000	47240	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		29602.00000	30880	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13911.00000	12914	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		41258.00000	42732	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10638.00000	9837	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52760.00000	54418	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7479.00000	6863	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		65295.00000	67082	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5616.00000	5129	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		77338.00000	79270	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3517.00000	3175	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		89830.00000	91874	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2119.00000	1888	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		102582.00000	104708	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1226.00000	1078	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.44800	7.47800		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8326.00000	8739	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		6600.00000	4655	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1679.00000	1480	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		19785.00000	17227	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		22241.00000	23961	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1165.00000	526	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		40052.00000	42337	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		93.00000	20	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		58388.00000	60744	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		3.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		150.00000	87	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		38582.00000	36160	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		111054.00000	113413	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		76368.00000	78728	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		93921.00000	96280	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			7.45300	7.48400		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		17808.00000	18694	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16572.00000	15058	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9702.00000	10187	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		28001.00000	26085	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4620.00000	4830	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		42932.00000	40742	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		29076.00000	30422	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		8770.00000	7716	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		43021.00000	44786	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4099.00000	3465	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		58772.00000	60846	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1676.00000	1350	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		75435.00000	77693	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		595.00000	453	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		92349.00000	94697	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		183.00000	130	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		109134.00000	111518	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		48.00000	32	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.45900	7.49100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		23013.00000	24010	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22329.00000	20887	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14786.00000	15468	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		33334.00000	31578	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8825.00000	9248	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		47070.00000	45054	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2452.00000	2566	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		81525.00000	79201	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4859.00000	5093	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		63274.00000	61070	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		33532.00000	34866	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14065.00000	12961	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		46100.00000	47755	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8289.00000	7505	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		60278.00000	62205	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4551.00000	4039	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		75548.00000	77680	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2320.00000	2013	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		91419.00000	93689	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1095.00000	926	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.47100	7.50300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		27331.00000	28339	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27556.00000	26167	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		19156.00000	19909	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		38302.00000	36659	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4852.00000	5065	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		83491.00000	81307	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8103.00000	8452	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		66445.00000	64396	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		12791.00000	13320	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		51305.00000	49438	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		37310.00000	38584	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19048.00000	17925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		48943.00000	50476	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		12618.00000	11754	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		61968.00000	63733	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7992.00000	7361	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		76055.00000	78014	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4832.00000	4394	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		90862.00000	92973	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2784.00000	2497	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		106079.00000	108298	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1527.00000	1349	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.44300	7.47800		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		42279.00000	45107	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		107.00000	22	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.45000	7.48600		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		45528.00000	47731	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4522.00000	3768	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.45500	7.49100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		25653.00000	26873	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		24926.00000	23229	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		16867.00000	17725	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		36600.00000	34542	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		10368.00000	10920	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		51101.00000	48738	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3120.00000	3289	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		87538.00000	84791	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5919.00000	6242	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		68209.00000	65615	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		36728.00000	38330	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16064.00000	14750	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		49847.00000	51813	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9756.00000	8806	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		64589.00000	66866	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5565.00000	4926	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		80450.00000	82968	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2974.00000	2575	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		96947.00000	99633	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1485.00000	1256	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		113686.00000	116480	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		693.00000	570	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.46400	7.50100		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		29487.00000	30776	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29566.00000	27901	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		20767.00000	21743	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41032.00000	39054	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		13944.00000	14642	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		54918.00000	52661	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5362.00000	5655	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		89385.00000	86724	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		8891.00000	9359	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		71112.00000	68625	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		40085.00000	41698	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20489.00000	19147	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		52400.00000	54323	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13621.00000	12590	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		66149.00000	68350	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8669.00000	7916	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		80987.00000	83420	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5274.00000	4752	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		96555.00000	99167	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3062.00000	2719	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		112527.00000	115269	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1695.00000	1482	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.42400	7.46200		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		43826.00000	46940	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		96.00000	18	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.43100	7.47000		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		47016.00000	49479	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4398.00000	3622	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.43400	7.47300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		16049.00000	17620	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		13839.00000	12208	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		7592.00000	8490	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		26097.00000	23792	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		2929.00000	3333	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		42739.00000	39940	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		896.00000	1035	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		62622.00000	59557	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		44241.00000	46994	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2302.00000	1852	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		28557.00000	30805	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6205.00000	5250	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		61685.00000	64720	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		695.00000	528	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		79688.00000	82841	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		169.00000	120	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		97575.00000	100767	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		33.00000	22	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		115082.00000	118283	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		5.00000	3	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			7.44000	7.48000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		30959.00000	32430	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29341.00000	27566	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		21950.00000	23077	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		40811.00000	38692	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		14847.00000	15663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		54763.00000	52333	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9542.00000	10097	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71105.00000	68414	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		41835.00000	43658	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20296.00000	18873	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		54397.00000	56554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13477.00000	12389	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		68349.00000	70804	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8574.00000	7782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		83341.00000	86040	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5218.00000	4670	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		99013.00000	101900	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3034.00000	2675	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		115040.00000	118062	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1684.00000	1461	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5804.00000	6158	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		89627.00000	86734	8.55	0.00	0.00

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<b>Total for Derivatives:</b>		<b>0.00</b>	<b>2,618.00</b>
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<b>Grand Total:</b>		<b>0.00</b>	<b>2,618.00</b>
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