



Daily MTM Report

Daily summary for 25/04/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.16000	7.16000			0.00	0.00
R157 On 15/09/2015 Bond			7.37000	7.37000			0.00	0.00
R186 On 21/12/2026 Bond			7.12500	7.13000			0.00	0.00
R194 On 28/02/2008 Bond			7.08000	7.08500			0.00	0.00
R201 On 21/12/2014 Bond			7.36000	7.36000			0.00	0.00
R203 On 15/09/2017 Bond			7.37500	7.38000			0.00	0.00
R204 On 21/12/2018 Bond			7.38000	7.38000			0.00	0.00
R207 On 15/01/2020 Bond			7.36600	7.36400			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			242.24200	242.21800		4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Call		122180.00000	122420	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		0.00000	0	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.54000	246.52100		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		165227.00000	165416	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		17.00000	16	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.95800	250.94400		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		209475.00000	209614	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		35.00000	34	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.39600	255.38600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		253886.00000	253985	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		26.00000	25	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.15900	7.16000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.38500	7.38600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.09000	7.09600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.10000	7.10600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35200	7.35300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.36900	7.37500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.36900	7.37000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.35500	7.35300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11300	7.12200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		390.00000	364	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		90.00000	88	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.11800	7.15300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		927.00000	874	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		552.00000	585	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.15200	7.19700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1309.00000	1244	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		826.00000	872	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.22300	7.25900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1006.00000	966	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1596.00000	1645	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.26200	7.30900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1272.00000	1219	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1740.00000	1802	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.30900	7.36100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1502.00000	1441	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1842.00000	1909	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.37800	7.43200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1822.00000	1753	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2001.00000	2074	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.42900	7.47100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26666.00000	26601	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26727.00000	26754	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.24300	7.28300		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		3635.00000	3092	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		2987.00000	3173	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.29600	7.32600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11205.00000	10868	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9795.00000	10015	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.35200	7.36800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15571.00000	15381	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13382.00000	13489	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.45300	7.44800		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		8914.00000	8993	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		689.00000	559	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.48400	7.47900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		15876.00000	15961	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6371.00000	6248	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.51400	7.50900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		20392.00000	20483	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9652.00000	9535	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.52200	7.53300		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		19834.00000	19066	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		21.00000	18	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.53700	7.54600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		23856.00000	23332	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3154.00000	3254	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.55000	7.55900		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		27621.00000	27142	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		6032.00000	6177	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.70600	6.70600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.76800	6.77200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.88400	6.89100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.90900	6.91400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.98300	6.98700		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.16100	7.16100		2.76	6.00	234.00
R153 On 04/05/2006 Bond Future	7.25	Call		4546.00000	4453	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		878.00000	785	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		241.00000	197	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		6913.00000	6869	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13917.00000	13910	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		20.00000	13	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		24017.00000	24017	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		34029.00000	34029	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		43934.00000	43934	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		0.00000	0	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		17124.00000	17123	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		53734.00000	53734	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		63429.00000	63429	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		73022.00000	73022	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		82513.00000	82513	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			7.15300	7.15300		2.88	0.00	30.00
R153 On 03/08/2006 Bond Future	7.25	Call		9640.00000	9603	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		5862.00000	5825	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4480.00000	4447	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		10470.00000	10437	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		16526.00000	16493	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3080.00000	3048	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		24572.00000	24548	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1557.00000	1533	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		33273.00000	33257	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		786.00000	770	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		42261.00000	42250	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		398.00000	387	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		51336.00000	51330	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		192.00000	186	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60423.00000	60420	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		93.00000	90	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69473.00000	69470	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		49.00000	46	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.14800	7.14700		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		12469.00000	12422	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		8692.00000	8681	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		7198.00000	7158	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		12615.00000	12612	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		41547.00000	41498	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1872.00000	1859	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49740.00000	49692	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1306.00000	1295	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3519.00000	3491	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		18221.00000	18230	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		18772.00000	18721	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		5889.00000	5875	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25890.00000	25838	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		3989.00000	3974	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		33550.00000	33498	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2719.00000	2704	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1337.00000	1321	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		25416.00000	25436	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		58033.00000	57988	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		924.00000	915	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		66361.00000	66317	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		661.00000	653	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		74689.00000	74646	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		479.00000	473	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.15300	7.15100		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		15230.00000	15169	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		11832.00000	11839	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10248.00000	10195	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		15455.00000	15472	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3326.00000	3297	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		25986.00000	26026	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		6256.00000	6215	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		20150.00000	20177	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		21071.00000	21003	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9145.00000	9146	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		27494.00000	27422	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7119.00000	7116	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		34324.00000	34249	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5577.00000	5571	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		41454.00000	41378	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4412.00000	4405	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		48777.00000	48700	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3515.00000	3507	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		56236.00000	56158	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2829.00000	2821	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		63797.00000	63720	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2320.00000	2312	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		71398.00000	71321	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1924.00000	1916	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.37100	7.37200		4.94	5.00	114.00
R157 On 04/05/2006 Bond Future	7.25	Call		1059.00000	928	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		11371.00000	11156	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11837.00000	11755	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		1126.00000	960	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		31336.00000	31412	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		20.00000	12	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51514.00000	51598	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		71313.00000	71397	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		109749.00000	109833	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		4.00000	2	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		31766.00000	31680	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		90721.00000	90805	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		128403.00000	128487	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		146694.00000	146778	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			7.37600	7.37600		5.19	0.00	13.00
R157 On 03/08/2006 Bond Future	7.50	Call		21366.00000	21290	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		11231.00000	11155	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10347.00000	10276	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		20748.00000	20676	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		35825.00000	35762	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		5553.00000	5491	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		52587.00000	52544	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2569.00000	2527	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		70528.00000	70502	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1146.00000	1120	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		3738.00000	3690	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		35082.00000	35034	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		88870.00000	88855	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		498.00000	484	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		107212.00000	107204	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		215.00000	207	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		125357.00000	125353	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		93.00000	89	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		143223.00000	143221	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		41.00000	39	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.38200	7.38200		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		26974.00000	26917	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		17561.00000	17505	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		40353.00000	40301	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		11279.00000	11226	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		15987.00000	15934	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		26618.00000	26565	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		88636.00000	88608	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2784.00000	2756	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3365.00000	3338	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		55260.00000	55233	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8113.00000	8071	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		39177.00000	39134	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		55494.00000	55449	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7131.00000	7086	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		71747.00000	71711	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4461.00000	4425	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		105817.00000	105796	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1747.00000	1726	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		123049.00000	123033	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1105.00000	1089	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		140166.00000	140155	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		682.00000	671	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		157120.00000	157112	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		424.00000	416	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		173793.00000	173789	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		206.00000	202	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.39500	7.39400		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		32848.00000	32754	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		24608.00000	24592	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		21936.00000	21854	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		33235.00000	33231	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		13341.00000	13274	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		44551.00000	44563	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		45419.00000	45319	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		18004.00000	17981	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		59356.00000	59253	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13120.00000	13095	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		74301.00000	74198	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9593.00000	9568	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		89879.00000	89777	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7040.00000	7016	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		105832.00000	105732	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5196.00000	5174	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		121970.00000	121872	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3864.00000	3845	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		138154.00000	138059	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2898.00000	2881	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		154286.00000	154194	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2194.00000	2179	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		170011.00000	169922	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1388.00000	1378	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.12500	7.13100		7.37	0.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		17876.00000	18307	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		1878.00000	1495	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1319.00000	1236	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		19263.00000	18366	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2.00000	1	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		53189.00000	52374	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		48726.00000	49525	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		33.00000	17	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		80198.00000	81012	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		110561.00000	111375	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		89790.00000	88976	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		139832.00000	140646	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		168057.00000	168871	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		195280.00000	196095	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		221544.00000	222359	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			7.12400	7.12900		7.78	0.00	30.00
R186 On 03/08/2006 Bond Future	7.25	Call		32854.00000	33155	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		16701.00000	16328	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		14862.00000	15017	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		32406.00000	31887	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4742.00000	4790	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		57264.00000	56639	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		56639.00000	57077	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		8015.00000	7780	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		83613.00000	84151	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		3693.00000	3557	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		111768.00000	112367	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1675.00000	1601	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		139731.00000	140375	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		543.00000	513	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		167405.00000	168068	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		153.00000	142	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		194364.00000	195035	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		37.00000	34	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		220463.00000	221136	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8.00000	7	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		245677.00000	246351	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			7.12000	7.12500		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		24080.00000	24285	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		40959.00000	40495	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		42573.00000	42883	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		26003.00000	25643	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		11242.00000	11352	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		62832.00000	62273	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		65093.00000	65496	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		16280.00000	16013	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		90043.00000	90521	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		10144.00000	9953	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		116260.00000	116794	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6382.00000	6247	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		142060.00000	142647	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3266.00000	3183	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		168260.00000	168883	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1566.00000	1520	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		194322.00000	194967	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		704.00000	680	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		219905.00000	220562	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		297.00000	285	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3822.00000	3864	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		91439.00000	90812	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.11900	7.12400		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		32109.00000	32338	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		48727.00000	48292	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	7.25	Call		51203.00000	51513	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		34622.00000	34268	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		17941.00000	18088	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		68999.00000	68482	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		8403.00000	8482	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		95196.00000	94610	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		73289.00000	73670	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		24697.00000	24414	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		97226.00000	97667	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		17762.00000	17538	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		122134.00000	122622	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		12889.00000	12713	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		145975.00000	146514	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		7995.00000	7869	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		170491.00000	171070	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4778.00000	4693	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		195235.00000	195844	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2752.00000	2696	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		219859.00000	220489	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1527.00000	1493	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.08100	7.08600		1.19	0.00	55.00
R194 On 04/05/2006 Bond Future	7.00	Call		297.00000	284	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1784.00000	1685	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2955.00000	3011	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		127.00000	97	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7121.00000	7206	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2.00000	1	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11387.00000	11473	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		15631.00000	15718	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	0	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14573.00000	14486	0.76	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		0.00000	0	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10187.00000	10101	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		5825.00000	5739	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19853.00000	19939	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24052.00000	24138	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28228.00000	28314	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		0.00000	0	1.68	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32382.00000	32468	1.68	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	1.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.05000	7.05500		1.18	0.00	55.00
R194 On 03/08/2006 Bond Future	7.00	Call		2299.00000	2320	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3124.00000	3070	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4666.00000	4701	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1749.00000	1709	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		772.00000	780	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5357.00000	5290	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7578.00000	7627	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		938.00000	911	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10846.00000	10904	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		500.00000	482	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14310.00000	14374	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		276.00000	265	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17809.00000	17879	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		105.00000	100	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21391.00000	21464	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		36.00000	33	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25000.00000	25074	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		11.00000	10	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28609.00000	28683	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		3.00000	2	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.01600	7.02000		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3234.00000	3250	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3488.00000	3453	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5326.00000	5348	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2416.00000	2388	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1672.00000	1682	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5103.00000	5062	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		7.00000	7	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13052.00000	13002	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		97.00000	98	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9924.00000	9874	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		585.00000	589	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7206.00000	7160	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7755.00000	7783	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1695.00000	1673	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10408.00000	10441	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1212.00000	1194	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13186.00000	13223	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		867.00000	853	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15928.00000	15969	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		499.00000	490	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18797.00000	18842	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		272.00000	266	1.53	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future			6.99700	7.00000		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3886.00000	3895	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3886.00000	3864	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2373.00000	2379	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4952.00000	4927	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5629.00000	5640	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3060.00000	3040	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		148.00000	149	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10520.00000	10489	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		540.00000	541	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8304.00000	8274	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1270.00000	1274	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6437.00000	6409	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7604.00000	7617	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2476.00000	2459	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9717.00000	9733	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2040.00000	2024	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11927.00000	11944	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1709.00000	1696	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13959.00000	13979	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1211.00000	1200	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16106.00000	16128	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		836.00000	827	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18344.00000	18368	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		562.00000	556	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.36100	7.36200		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		9780.00000	9739	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		656.00000	548	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		25414.00000	25477	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9.00000	5	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		41372.00000	41438	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		57031.00000	57097	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		72388.00000	72455	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		87451.00000	87518	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		102226.00000	102292	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		116719.00000	116785	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			7.36800	7.36900		4.93	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		16035.00000	16022	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		7567.00000	7489	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		27901.00000	27910	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		3507.00000	3451	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		41604.00000	41634	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1584.00000	1549	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		56063.00000	56108	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		711.00000	690	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		70718.00000	70772	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		321.00000	310	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		85253.00000	85313	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		94.00000	89	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99669.00000	99733	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		23.00000	22	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		113867.00000	113931	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5.00000	5	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.37200	7.37300		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10997.00000	10986	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		18837.00000	18763	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19973.00000	19971	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		11954.00000	11888	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4974.00000	4962	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		28972.00000	28896	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1656.00000	1647	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		42116.00000	42044	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		31003.00000	31012	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		7416.00000	7362	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		43524.00000	43544	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		4657.00000	4614	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		56806.00000	56837	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		2940.00000	2907	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		70415.00000	70455	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		1824.00000	1799	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		83939.00000	83988	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		892.00000	878	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		97646.00000	97701	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		407.00000	399	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		111345.00000	111405	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		173.00000	168	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.38200	7.38200		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		23003.00000	22969	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		15732.00000	15698	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14131.00000	14100	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		22339.00000	22308	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7586.00000	7560	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		31556.00000	31531	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		3289.00000	3272	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		43313.00000	43296	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33659.00000	33626	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		11188.00000	11155	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		45881.00000	45849	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		8481.00000	8450	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		57904.00000	57877	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5844.00000	5816	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		70799.00000	70775	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4340.00000	4316	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		83235.00000	83217	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2634.00000	2616	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		96025.00000	96013	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1534.00000	1521	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		108992.00000	108984	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		856.00000	848	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.37600	7.38100		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		11139.00000	11250	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		1760.00000	1475	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1557.00000	1449	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		12010.00000	11505	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		28784.00000	29159	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		55.00000	33	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		47612.00000	48008	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		66038.00000	66435	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		42.00000	30	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		30821.00000	30413	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		118707.00000	119103	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		84022.00000	84418	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		101574.00000	101970	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			7.38000	7.38500		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		21225.00000	21378	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		12297.00000	12060	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		11757.00000	11836	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		22364.00000	22053	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5646.00000	5675	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		36267.00000	35906	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		33928.00000	34162	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		5931.00000	5775	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		49089.00000	49392	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2476.00000	2389	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		65673.00000	66023	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		886.00000	845	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		82801.00000	83176	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		270.00000	254	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		99927.00000	100313	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		69.00000	64	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		116792.00000	117181	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		15.00000	14	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.38500	7.39000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		26583.00000	26746	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		18177.00000	17955	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		17328.00000	17438	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		28155.00000	27881	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		10479.00000	10545	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		41002.00000	40683	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2966.00000	2982	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		74318.00000	73949	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5833.00000	5867	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		56526.00000	56176	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		38155.00000	38373	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		10966.00000	10800	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51683.00000	51953	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6150.00000	6036	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		66642.00000	66954	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3193.00000	3121	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		82479.00000	82822	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1529.00000	1488	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		98719.00000	99082	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		674.00000	652	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.39500	7.40000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		30945.00000	31108	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		23429.00000	23215	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		21931.00000	22052	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		33337.00000	33081	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5725.00000	5758	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		76624.00000	76278	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9474.00000	9528	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		60075.00000	59752	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		14803.00000	14887	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		45577.00000	45284	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41776.00000	41982	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		15773.00000	15602	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		54211.00000	54459	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		10145.00000	10016	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		67937.00000	68221	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6221.00000	6128	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		82593.00000	82908	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3630.00000	3567	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		97831.00000	98169	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2013.00000	1973	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		113351.00000	113705	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1059.00000	1035	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.38100	7.38200		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		50188.00000	50272	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			7.38700	7.38700		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		51919.00000	51875	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2757.00000	2712	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.39100	7.39100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		29367.00000	29303	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		20511.00000	20448	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		19548.00000	19484	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		31153.00000	31089	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		12148.00000	12091	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		44754.00000	44696	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3710.00000	3677	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		80001.00000	79968	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6997.00000	6951	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		61159.00000	61113	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		41501.00000	41444	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		12709.00000	12652	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		55599.00000	55553	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7380.00000	7333	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		71154.00000	71120	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4002.00000	3968	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		87626.00000	87603	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2022.00000	1999	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		104539.00000	104526	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		949.00000	936	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		121535.00000	121528	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		414.00000	407	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.39800	7.39800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		33352.00000	33301	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		25179.00000	25128	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		23746.00000	23694	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		35757.00000	35706	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		16113.00000	16066	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		48834.00000	48786	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		6314.00000	6282	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		82085.00000	82052	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		10376.00000	10335	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		64344.00000	64304	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		44850.00000	44803	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17001.00000	16954	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		58011.00000	57971	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10980.00000	10940	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		72502.00000	72469	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6769.00000	6737	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		87944.00000	87919	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3977.00000	3953	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		103970.00000	103954	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2224.00000	2207	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		120268.00000	120257	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1183.00000	1172	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.36700	7.36500		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		51907.00000	51737	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			7.37300	7.37100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53538.00000	53346	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2671.00000	2646	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.37500	7.37200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		10184.00000	10049	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20366.00000	20479	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		20437.00000	20246	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		9904.00000	9962	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		4139.00000	4061	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		35625.00000	35796	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1328.00000	1294	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		54730.00000	54944	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		51563.00000	51320	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1300.00000	1305	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		34661.00000	34434	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		3986.00000	4008	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		69651.00000	69403	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		338.00000	339	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		87912.00000	87663	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		70.00000	69	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		105878.00000	105629	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		11.00000	11	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		123402.00000	123154	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1.00000	1	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			7.38100	7.37800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		34923.00000	34732	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25000.00000	25055	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		25023.00000	24858	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		35579.00000	35660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		17100.00000	16965	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		48710.00000	48820	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		11097.00000	10992	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		64354.00000	64495	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		46698.00000	46486	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16854.00000	16887	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		60100.00000	59872	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		10875.00000	10893	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		74785.00000	74547	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6704.00000	6712	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		90371.00000	90128	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3942.00000	3944	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		106493.00000	106247	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2209.00000	2208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		122839.00000	122592	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1178.00000	1177	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6809.00000	6732	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		82326.00000	82494	8.55	0.00	0.00

Total for Derivatives:							11.00	2,952.00
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Grand Total:							11.00	2,952.00
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