



Daily MTM Report

Daily summary for 26/04/2006

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			7.21500	7.16000			0.00	0.00
R157 On 15/09/2015 Bond			7.43000	7.37000			0.00	0.00
R186 On 21/12/2026 Bond			7.18500	7.12500			0.00	0.00
R194 On 28/02/2008 Bond			7.13000	7.08000			0.00	0.00
R201 On 21/12/2014 Bond			7.42000	7.36000			0.00	0.00
R203 On 15/09/2017 Bond			7.43500	7.37500			0.00	0.00
R204 On 21/12/2018 Bond			7.44000	7.38000			0.00	0.00
R207 On 15/01/2020 Bond			7.42600	7.36600			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
Derivatives								
GOVI On 04/05/2006 jGovi			241.54700	242.24200		4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Call		122420.00000	115470	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			245.83000	246.54000		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		165416.00000	158323	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		16.00000	23	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.24400	250.95800		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		209614.00000	202486	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		34.00000	46	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.69200	255.39600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		253985.00000	246953	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		25.00000	33	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.21200	7.15900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.44400	7.38500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.14900	7.09000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.14500	7.10000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.40800	7.35200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.42800	7.36900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.42600	7.36900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.41200	7.35500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.07900	0.00000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11100	7.11300		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		364.00000	352	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		88.00000	80	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.13300	7.11800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		874.00000	891	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		585.00000	566	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.17600	7.15200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1244.00000	1274	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		872.00000	843	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.26100	7.22300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		966.00000	1003	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1645.00000	1588	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.30800	7.26200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1219.00000	1267	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1802.00000	1737	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.36300	7.30900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1441.00000	1500	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1909.00000	1836	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.43100	7.37800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1753.00000	1818	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2074.00000	1999	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.48400	7.42900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26601.00000	26645	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26754.00000	26665	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.27800	7.24300		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		3092.00000	3242	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		3173.00000	2679	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.33500	7.29600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		10868.00000	11188	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		10015.00000	9610	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.39400	7.35200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15381.00000	15747	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13489.00000	13075	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.50400	7.45300		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		8993.00000	10794	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		559.00000	252	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.53800	7.48400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		15961.00000	17376	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6248.00000	5435	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.57000	7.51400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		20483.00000	21889	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9535.00000	8635	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.57700	7.52200		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		19066.00000	22850	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		18.00000	2	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.59400	7.53700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		23332.00000	26438	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3254.00000	2430	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.60800	7.55000		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		27142.00000	30040	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		6177.00000	5084	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.62800	6.70600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.69100	6.76800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.80400	6.88400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.86900	6.90900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.94300	6.98300		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.21600	7.16100		2.76	214.00	234.00
R153 On 04/05/2006 Bond Future	7.25	Call		4453.00000	2790	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		785.00000	1390	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		197.00000	47	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		6869.00000	8987	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13910.00000	11656	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		13.00000	28	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		24017.00000	21748	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	31760	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	41665	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		17123.00000	19392	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		53734.00000	51465	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	61161	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	70753	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	80245	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			7.21300	7.15300		2.88	1,214.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		9603.00000	8261	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		5825.00000	6822	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4447.00000	3609	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		10437.00000	11937	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		16493.00000	14749	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3048.00000	3641	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		24548.00000	22537	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1533.00000	1860	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		33257.00000	31091	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		770.00000	943	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		42250.00000	40001	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		387.00000	477	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		51330.00000	49035	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		186.00000	230	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60420.00000	58103	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		90.00000	111	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69470.00000	67143	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		46.00000	58	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.21100	7.14800		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		12422.00000	11138	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		8681.00000	9709	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		7158.00000	6218	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		12612.00000	13984	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		41498.00000	39443	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1859.00000	2117	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49692.00000	47561	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1295.00000	1476	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3491.00000	2910	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		18230.00000	19961	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		18721.00000	17153	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		5875.00000	6619	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25838.00000	24052	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		3974.00000	4501	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		33498.00000	31555	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2704.00000	3073	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1321.00000	1041	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		25436.00000	27468	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		57988.00000	55803	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		915.00000	1043	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		66317.00000	64095	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		653.00000	744	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		74646.00000	72399	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		473.00000	538	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.21800	7.15300		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		15169.00000	13958	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		11839.00000	12861	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10195.00000	9224	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		15472.00000	16733	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3297.00000	2836	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		26026.00000	27798	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		6215.00000	5502	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		20177.00000	21697	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		21003.00000	19587	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9146.00000	9963	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		27422.00000	25838	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7116.00000	7765	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		34249.00000	32531	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5571.00000	6086	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		41378.00000	39554	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4405.00000	4813	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		48700.00000	46792	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3507.00000	3832	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		56158.00000	54186	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2821.00000	3082	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		63720.00000	61698	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2312.00000	2523	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		71321.00000	69261	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1916.00000	2088	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.43100	7.37100		4.94	102.00	114.00
R157 On 04/05/2006 Bond Future	7.25	Call		928.00000	266	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		11156.00000	15529	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11755.00000	7647	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		960.00000	1887	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		31412.00000	26394	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		12.00000	28	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51598.00000	46563	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		71397.00000	66362	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		109833.00000	104798	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		2.00000	0	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		31680.00000	36713	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		90805.00000	85770	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		128487.00000	123452	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		146778.00000	141743	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			7.43900	7.37600		5.19	102.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		21290.00000	18211	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		11155.00000	13237	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10276.00000	8303	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		20676.00000	23865	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		35762.00000	31799	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		5491.00000	6689	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		52544.00000	48003	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2527.00000	3147	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		70502.00000	65639	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1120.00000	1420	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		3690.00000	2755	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		35034.00000	39261	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		88855.00000	83831	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		484.00000	621	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		107204.00000	102104	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		207.00000	269	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		125353.00000	120218	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		89.00000	116	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		143221.00000	138071	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		39.00000	51	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.44700	7.38200		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		26917.00000	23966	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		17505.00000	19749	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		40301.00000	36686	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		11226.00000	12807	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		15934.00000	13767	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		26565.00000	29594	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		88608.00000	83873	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2756.00000	3216	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3338.00000	2640	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		55233.00000	59730	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8071.00000	6707	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		39134.00000	42966	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		55449.00000	51326	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7086.00000	8158	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		71711.00000	67224	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4425.00000	5133	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		105796.00000	100897	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1726.00000	2023	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		123033.00000	118029	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1089.00000	1280	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		140155.00000	135080	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		671.00000	791	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		157112.00000	151993	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		416.00000	492	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		173789.00000	168633	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		202.00000	241	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.46100	7.39500		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		32754.00000	29924	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		24592.00000	26900	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		21854.00000	19608	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		33231.00000	36123	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		13274.00000	11646	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		44563.00000	48072	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		45319.00000	41979	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		17981.00000	19779	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		59253.00000	55491	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13095.00000	14471	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		74198.00000	70103	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9568.00000	10611	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		89777.00000	85424	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7016.00000	7801	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		105732.00000	101184	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5174.00000	5765	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		121872.00000	117178	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3845.00000	4289	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		138059.00000	133256	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2881.00000	3216	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		154194.00000	149310	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2179.00000	2434	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		169922.00000	164955	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1378.00000	1548	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.18500	7.12500		7.37	0.00	34.00
R186 On 04/05/2006 Bond Future	7.00	Call		1236.00000	321	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		18366.00000	25559	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		18307.00000	11713	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		1495.00000	3011	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		1.00000	0	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		52374.00000	60481	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		49525.00000	41441	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		17.00000	42	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		81012.00000	72903	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		111375.00000	103266	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		88976.00000	97084	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		140646.00000	132537	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		168871.00000	160762	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		196095.00000	187986	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		222359.00000	214250	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			7.18500	7.12400		7.78	0.00	30.00
R186 On 03/08/2006 Bond Future	7.00	Call		15017.00000	11950	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		31887.00000	37006	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		33155.00000	28183	8.35	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	7.25	Put		16328.00000	19542	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4790.00000	3478	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		56639.00000	63512	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		57077.00000	50664	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		7780.00000	9552	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		84151.00000	76862	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		3557.00000	4453	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		112367.00000	104613	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1601.00000	2032	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		140375.00000	132349	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		513.00000	672	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		168068.00000	159932	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		142.00000	192	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		195035.00000	186863	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		34.00000	48	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		221136.00000	212954	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		7.00000	10	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		246351.00000	238166	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	2	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.18300	7.12000		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		24285.00000	20767	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		40495.00000	45373	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		42883.00000	37981	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		25643.00000	29137	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		11352.00000	9266	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		62273.00000	68583	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		65496.00000	59481	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		16013.00000	18394	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		90521.00000	83700	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		9953.00000	11528	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		116794.00000	109427	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6247.00000	7276	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		142647.00000	134839	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3183.00000	3772	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		168883.00000	160799	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1520.00000	1832	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		194967.00000	186725	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		680.00000	834	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		220562.00000	212237	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		285.00000	356	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3864.00000	2951	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		90812.00000	98295	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.18300	7.11900		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		32338.00000	28596	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		48292.00000	53016	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		51513.00000	46662	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		34268.00000	37883	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		18088.00000	15534	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		68482.00000	74394	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		8482.00000	7012	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		94610.00000	101607	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		73670.00000	67914	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		24414.00000	27125	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		97667.00000	91214	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		17538.00000	19552	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		122622.00000	115648	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		12713.00000	14205	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		146514.00000	139064	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		7869.00000	8886	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		171070.00000	163266	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4693.00000	5356	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		195844.00000	187791	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2696.00000	3110	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		220489.00000	212270	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1493.00000	1740	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.13100	7.08100		1.19	0.00	55.00
R194 On 04/05/2006 Bond Future	7.00	Call		284.00000	105	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1685.00000	2369	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3011.00000	2229	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		97.00000	179	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7206.00000	6344	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1.00000	2	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11473.00000	10610	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		15718.00000	14854	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		14486.00000	15350	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		10101.00000	10964	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		5739.00000	6602	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19939.00000	19076	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		24138.00000	23275	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		28314.00000	27451	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		32468.00000	31605	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			7.11000	7.05000		1.18	0.00	55.00
R194 On 03/08/2006 Bond Future	7.00	Call		2320.00000	1920	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3070.00000	3569	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4701.00000	4116	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1709.00000	2023	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		780.00000	588	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5290.00000	5997	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7627.00000	6911	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		911.00000	1094	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10904.00000	10107	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		482.00000	585	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14374.00000	13532	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		265.00000	322	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17879.00000	17004	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		100.00000	125	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21464.00000	20574	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		33.00000	42	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25074.00000	24178	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		10.00000	13	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28683.00000	27785	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	3	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.08500	7.01600		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3250.00000	2829	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3453.00000	3907	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5348.00000	4806	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2388.00000	2720	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1682.00000	1402	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5062.00000	5656	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		7.00000	4	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13002.00000	13873	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		98.00000	66	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9874.00000	10715	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		589.00000	454	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7160.00000	7899	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7783.00000	7148	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1673.00000	1912	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10441.00000	9739	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1194.00000	1367	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13223.00000	12473	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		853.00000	978	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15969.00000	15174	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		490.00000	569	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18842.00000	18014	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		266.00000	313	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			7.07300	6.99700		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3895.00000	3507	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		3864.00000	4258	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2379.00000	2084	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		4927.00000	5413	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5640.00000	5175	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3040.00000	3358	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		149.00000	110	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10489.00000	11232	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		541.00000	434	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8274.00000	8949	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1274.00000	1076	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6409.00000	6994	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7617.00000	7092	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2459.00000	2715	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9733.00000	9159	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2024.00000	2233	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11944.00000	11333	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1696.00000	1867	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13979.00000	13327	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1200.00000	1330	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16128.00000	15442	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		827.00000	924	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18368.00000	17656	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		556.00000	625	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.42100	7.36100		4.70	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		9739.00000	6372	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		548.00000	1161	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		25477.00000	21505	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		5.00000	12	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		41438.00000	37459	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		57097.00000	53118	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		72455.00000	68475	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		87518.00000	83538	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		102292.00000	98313	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		116785.00000	112806	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			7.43100	7.36800		4.93	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		16022.00000	13532	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		7489.00000	9083	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		27910.00000	24686	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		3451.00000	4310	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		41634.00000	37975	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1549.00000	1973	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		56108.00000	52225	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		690.00000	890	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		70772.00000	66781	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		310.00000	403	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		85313.00000	81261	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		89.00000	120	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99733.00000	95658	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		22.00000	30	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		113931.00000	109850	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5.00000	7	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.43700	7.37200		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10986.00000	9305	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		18763.00000	21196	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19971.00000	17593	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		11888.00000	13624	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4962.00000	3991	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		28896.00000	32039	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1647.00000	1233	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		42044.00000	45745	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		31012.00000	28072	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		7362.00000	8537	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		43544.00000	40205	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		4614.00000	5389	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		56837.00000	53227	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		2907.00000	3412	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		70455.00000	66663	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		1799.00000	2122	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		83988.00000	80049	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		878.00000	1052	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		97701.00000	93675	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		399.00000	486	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		111405.00000	107331	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		168.00000	209	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.44800	7.38200		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		22969.00000	20685	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		15698.00000	17489	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		14100.00000	12368	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		22308.00000	24650	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7560.00000	6411	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		31531.00000	34457	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		3272.00000	2650	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		43296.00000	46748	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33626.00000	30888	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		11155.00000	12491	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		45849.00000	42782	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		8450.00000	9457	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		57877.00000	54532	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		5816.00000	6546	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		70775.00000	67243	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4316.00000	4859	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		83217.00000	79502	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2616.00000	2975	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		96013.00000	92166	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1521.00000	1748	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		108984.00000	105046	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		848.00000	985	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.43600	7.37600		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		11250.00000	7541	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		1475.00000	2510	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1449.00000	559	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		11505.00000	15360	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29159.00000	24447	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		33.00000	67	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		48008.00000	43263	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		66435.00000	61690	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		30.00000	5	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		30413.00000	35132	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		119103.00000	114358	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		84418.00000	79673	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		101970.00000	97225	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			7.44200	7.38000		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		21378.00000	18523	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		12060.00000	14033	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		11836.00000	9893	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		22053.00000	24938	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5675.00000	4547	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		35906.00000	39606	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34162.00000	30495	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		5775.00000	6935	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		49392.00000	45142	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2389.00000	2967	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		66023.00000	61436	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		845.00000	1087	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		83176.00000	78432	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		254.00000	338	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		100313.00000	95509	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		64.00000	89	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		117181.00000	112359	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		14.00000	20	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.44800	7.38500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		26746.00000	24004	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		17955.00000	20041	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		17438.00000	15360	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		27881.00000	30630	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		10545.00000	9095	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		40683.00000	44061	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2982.00000	2450	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		73949.00000	78245	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5867.00000	4945	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		56176.00000	60081	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		38373.00000	35009	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		10800.00000	12263	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51953.00000	48069	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6036.00000	6979	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		66954.00000	62684	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3121.00000	3678	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		82822.00000	78295	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1488.00000	1788	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		99082.00000	94402	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		652.00000	800	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.46000	7.39500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31108.00000	28395	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		23215.00000	25397	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22052.00000	19882	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		33081.00000	35806	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5758.00000	4967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		76278.00000	80383	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9528.00000	8351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		59752.00000	63470	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		14887.00000	13241	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		45284.00000	48534	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41982.00000	38750	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		15602.00000	17265	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		54459.00000	50766	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		10016.00000	11218	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		68221.00000	64148	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6128.00000	6951	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		82908.00000	78544	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3567.00000	4099	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		98169.00000	93598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1973.00000	2297	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		113705.00000	108996	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1035.00000	1222	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.44100	7.38100		7.75	0.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		50272.00000	45252	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			7.44900	7.38700		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		51875.00000	47395	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2712.00000	3351	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.45400	7.39100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		29303.00000	26407	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		20448.00000	22682	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		19484.00000	17261	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		31089.00000	33996	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		12091.00000	10508	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		44696.00000	48244	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3677.00000	3059	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		79968.00000	84480	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6951.00000	5916	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		61113.00000	65208	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		41444.00000	37914	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		12652.00000	14253	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		55553.00000	51486	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7333.00000	8397	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		71120.00000	66643	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		3968.00000	4622	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		87603.00000	82843	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		1999.00000	2370	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		104526.00000	99588	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		936.00000	1129	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		121528.00000	116490	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		407.00000	500	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.46300	7.39800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		33301.00000	30410	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		25128.00000	27455	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		23694.00000	21376	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		35706.00000	38606	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		16066.00000	14302	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		48786.00000	52241	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		6282.00000	5427	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		82052.00000	86416	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		10335.00000	9069	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		64304.00000	68255	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		44803.00000	41364	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		16954.00000	18732	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		57971.00000	54044	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10940.00000	12231	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		72469.00000	68139	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6737.00000	7625	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		87919.00000	83280	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3953.00000	4531	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		103954.00000	99091	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2207.00000	2563	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		120257.00000	115246	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1172.00000	1379	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.42700	7.36700		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		51737.00000	46670	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			7.43500	7.37300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53346.00000	48793	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2646.00000	3269	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.43800	7.37500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		10049.00000	8098	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20479.00000	23729	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		20246.00000	17137	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		9962.00000	12054	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		4061.00000	3089	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		35796.00000	40025	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1294.00000	922	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		54944.00000	59773	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		51320.00000	46564	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1305.00000	1751	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		34434.00000	30320	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4008.00000	5095	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		69403.00000	64344	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		339.00000	481	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		87663.00000	82497	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		69.00000	105	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		105629.00000	100434	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		11.00000	18	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		123154.00000	117953	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1.00000	2	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future			7.44500	7.38100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		34732.00000	31794	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25055.00000	27337	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		24858.00000	22489	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		35660.00000	38511	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		16965.00000	15151	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		48820.00000	52228	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		10992.00000	9680	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		64495.00000	68404	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		46486.00000	43006	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16887.00000	18627	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		59872.00000	55913	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		10893.00000	12154	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		74547.00000	70194	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6712.00000	7579	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		90128.00000	85472	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3944.00000	4509	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		106247.00000	101374	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2208.00000	2556	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		122592.00000	117575	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1177.00000	1380	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6732.00000	5840	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		82494.00000	86823	8.55	0.00	0.00

Total for Derivatives:							1,632.00	3,768.00
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Grand Total:							1,632.00	3,768.00
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