



Daily MTM Report

Daily summary for 24/04/2006

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	7.18500			0.00	0.00
R157 On 15/09/2015 Bond			7.37000	7.39000			0.00	0.00
R186 On 21/12/2026 Bond			7.13000	7.14500			0.00	0.00
R194 On 28/02/2008 Bond			7.08500	7.10000			0.00	0.00
R201 On 21/12/2014 Bond			7.36000	7.38000			0.00	0.00
R203 On 15/09/2017 Bond			7.38000	7.40000			0.00	0.00
R204 On 21/12/2018 Bond			7.38000	7.40000			0.00	0.00
R207 On 15/01/2020 Bond			7.36400	7.38300			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			242.21800	241.97800		4.45	859.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Call		119780.00000	122180	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			246.52100	246.28400		4.31	561.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		162863.00000	165227	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		23.00000	17	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.94400	250.70400		4.10	298.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		207083.00000	209475	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		43.00000	35	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.38600	255.14600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		251490.00000	253886	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		30.00000	26	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.16000	7.18500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.38600	7.40600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.09600	7.11000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.10600	7.12100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35300	7.37300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.37500	7.39500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.37000	7.39000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.35300	7.37300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.12200	7.13100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		431.00000	390	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		109.00000	90	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.15300	7.14100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		920.00000	927	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		575.00000	552	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.19700	7.19800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1318.00000	1309	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		833.00000	826	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.25900	7.25800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1011.00000	1006	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1604.00000	1596	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.30900	7.30800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1277.00000	1272	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1747.00000	1740	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.36100	7.36400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1511.00000	1502	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1843.00000	1842	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.43200	7.43500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1831.00000	1822	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2003.00000	2001	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.47100	7.47700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26737.00000	26666	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26778.00000	26727	0.00	0.00	0.00
JN02 On 04/05/2006 jNote			7.28300	7.28400		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		4108.00000	3635	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		3437.00000	2987	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.32600	7.33400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11436.00000	11205	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		9878.00000	9795	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.36800	7.38700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15866.00000	15571	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		13325.00000	13382	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.44800	7.48300		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		10412.00000	8914	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		739.00000	689	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.47900	7.51500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		16980.00000	15876	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		5988.00000	6371	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.50900	7.54500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		21415.00000	20392	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9191.00000	9652	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.53300	7.55300		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		21228.00000	19834	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		37.00000	21	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.54600	7.56800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		25161.00000	23856	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		2945.00000	3154	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.55900	7.58200		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		28861.00000	27621	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5692.00000	6032	0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.70600	6.55000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.77200	6.63400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89100	6.75500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.91400	6.84400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.98700	6.91500		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.16100	7.18700		2.76	6.00	234.00
R153 On 04/05/2006 Bond Future	7.25	Call		4071.00000	4546	2.76	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		1476.00000	878	2.76	0.00	10.00
R153 On 04/05/2006 Bond Future	7.00	Call		261.00000	241	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		8006.00000	6913	2.52	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12902.00000	13917	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		78.00000	20	2.93	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22945.00000	24017	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1.00000	0	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		32956.00000	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		42861.00000	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		1.00000	0	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		18197.00000	17124	2.32	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52660.00000	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		62356.00000	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		71949.00000	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		81440.00000	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	7.18000		2.88	6.00	30.00
R153 On 03/08/2006 Bond Future	7.25	Call		9150.00000	9640	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		6425.00000	5862	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4198.00000	4480	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		11241.00000	10470	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15845.00000	16526	3.08	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		3452.00000	3080	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		23748.00000	24572	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1785.00000	1557	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32355.00000	33273	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		921.00000	786	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		41286.00000	42261	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		476.00000	398	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		50326.00000	51336	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		235.00000	192	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		59394.00000	60423	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		117.00000	93	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68433.00000	69473	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		62.00000	49	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.14700	7.17600		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		11961.00000	12469	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9249.00000	8692	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6837.00000	7198	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		13319.00000	12615	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		40658.00000	41547	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2048.00000	1872	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		48806.00000	49740	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1437.00000	1306	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		3305.00000	3519	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		19072.00000	18221	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		18133.00000	18772	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6315.00000	5889	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25144.00000	25890	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4309.00000	3989	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32722.00000	33550	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2956.00000	2719	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1238.00000	1337	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		26381.00000	25416	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		57066.00000	58033	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1022.00000	924	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		65370.00000	66361	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		734.00000	661	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		73680.00000	74689	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		535.00000	479	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.15100	7.18200		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14727.00000	15230	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		12394.00000	11832	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9852.00000	10248	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		16125.00000	15455	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		3146.00000	3326	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		26872.00000	25986	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		5972.00000	6256	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		20931.00000	20150	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20472.00000	21071	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9612.00000	9145	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		26814.00000	27494	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7505.00000	7119	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		33577.00000	34324	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5896.00000	5577	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		40652.00000	41454	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4675.00000	4412	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		47929.00000	48777	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3733.00000	3515	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55352.00000	56236	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3011.00000	2829	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62884.00000	63797	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2473.00000	2320	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		70462.00000	71398	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2053.00000	1924	4.75	0.00	0.00
R157 On 04/05/2006 Bond Future			7.37200	7.39200		4.94	7.00	109.00
R157 On 04/05/2006 Bond Future	7.50	Call		10987.00000	11837	4.94	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		1957.00000	1126	4.94	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		1164.00000	1059	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		13157.00000	11371	4.68	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		29718.00000	31336	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		83.00000	20	5.22	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		49834.00000	51514	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		1.00000	0	5.50	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		69632.00000	71313	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		108068.00000	109749	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		9.00000	4	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		33452.00000	31766	4.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		89040.00000	90721	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		126722.00000	128403	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		145013.00000	146694	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	7.39700		5.19	9.00	13.00
R157 On 03/08/2006 Bond Future	7.50	Call		20563.00000	21366	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12151.00000	11231	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9890.00000	10347	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		22014.00000	20748	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		34694.00000	35825	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		6146.00000	5553	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		51209.00000	52587	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2915.00000	2569	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		68992.00000	70528	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1334.00000	1146	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		3553.00000	3738	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		36621.00000	35082	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		87243.00000	88870	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		595.00000	498	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		105537.00000	107212	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		264.00000	215	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		123657.00000	125357	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		117.00000	93	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		141511.00000	143223	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		53.00000	41	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.38200	7.40300		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		26185.00000	26974	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		18454.00000	17561	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		39343.00000	40353	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		11950.00000	11279	5.68	0.00	158.00
R157 On 02/11/2006 Bond Future	7.25	Call		15438.00000	15987	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		27750.00000	26618	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		87194.00000	88636	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3023.00000	2784	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3212.00000	3365	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		56788.00000	55260	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		7790.00000	8113	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		40535.00000	39177	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		54299.00000	55494	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7618.00000	7131	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		70410.00000	71747	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4805.00000	4461	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		104300.00000	105817	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1912.00000	1747	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		121480.00000	123049	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1218.00000	1105	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		138560.00000	140166	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		758.00000	682	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		155489.00000	157120	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		475.00000	424	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		172140.00000	173793	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		234.00000	206	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.39400	7.41700		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		32010.00000	32848	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25564.00000	24608	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		21291.00000	21936	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		34384.00000	33235	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		12889.00000	13341	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		45893.00000	44551	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		44404.00000	45419	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		18781.00000	18004	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		58185.00000	59356	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13743.00000	13120	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		73001.00000	74301	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10087.00000	9593	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		88474.00000	89879	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7429.00000	7040	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		104344.00000	105832	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5502.00000	5196	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		120417.00000	121970	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4104.00000	3864	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		136550.00000	138154	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3088.00000	2898	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		152643.00000	154286	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2344.00000	2194	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		168322.00000	170011	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1493.00000	1388	7.93	0.00	0.00
R186 On 04/05/2006 Bond Future			7.13100	7.14600		7.37	30.00	34.00
R186 On 04/05/2006 Bond Future	7.25	Call		17035.00000	17876	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		3070.00000	1878	7.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		1573.00000	1319	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		21549.00000	19263	7.37	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		8.00000	2	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		55227.00000	53189	6.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		46785.00000	48726	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		124.00000	33	8.38	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		78167.00000	80198	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2.00000	0	8.91	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		108528.00000	110561	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		91822.00000	89790	6.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		137800.00000	139832	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		166025.00000	168057	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		193248.00000	195280	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		219512.00000	221544	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			7.12900	7.14400		7.78	30.00	30.00
R186 On 03/08/2006 Bond Future	7.25	Call		31969.00000	32854	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		17834.00000	16701	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		14410.00000	14862	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		33973.00000	32406	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4600.00000	4742	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		59140.00000	57264	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		55346.00000	56639	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		8740.00000	8015	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		82019.00000	83613	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		4117.00000	3693	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		109985.00000	111768	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1910.00000	1675	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		137811.00000	139731	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		642.00000	543	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		165421.00000	167405	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		188.00000	153	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		192357.00000	194364	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		48.00000	37	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		218448.00000	220463	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		11.00000	8	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		243660.00000	245677	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2.00000	1	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.12500	7.14100		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		41581.00000	42573	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		27148.00000	26003	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		23418.00000	24080	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		42435.00000	40959	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		10886.00000	11242	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		64614.00000	62832	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		63803.00000	65093	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		17128.00000	16280	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		88515.00000	90043	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		10754.00000	10144	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		114554.00000	116260	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6815.00000	6382	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		140186.00000	142060	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3530.00000	3266	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		166272.00000	168260	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1716.00000	1566	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		192263.00000	194322	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		783.00000	704	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		217805.00000	219905	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		336.00000	297	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3684.00000	3822	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		93439.00000	91439	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.12400	7.14000		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		50208.00000	51203	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		35749.00000	34622	8.87	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.00	Call		31373.00000	32109	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		50114.00000	48727	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		17467.00000	17941	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		70648.00000	68999	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		8148.00000	8403	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		97063.00000	95196	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		72065.00000	73289	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		25596.00000	24697	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		95814.00000	97226	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18472.00000	17762	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		120571.00000	122134	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		13448.00000	12889	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		144252.00000	145975	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8394.00000	7995	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		168641.00000	170491	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5051.00000	4778	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		193291.00000	195235	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2930.00000	2752	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		217848.00000	219859	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1639.00000	1527	10.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.08600	7.10200		1.19	55.00	55.00
R194 On 04/05/2006 Bond Future	7.00	Call		323.00000	297	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2086.00000	1784	1.19	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2790.00000	2955	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		238.00000	127	1.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6851.00000	7121	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		9.00000	2	1.44	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11110.00000	11387	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		15355.00000	15631	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		14849.00000	14573	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		10463.00000	10187	0.90	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1.00000	0	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6103.00000	5825	1.05	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19577.00000	19853	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		23776.00000	24052	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		27952.00000	28228	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		32105.00000	32382	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			7.05500	7.07100		1.18	55.00	55.00
R194 On 03/08/2006 Bond Future	7.00	Call		2232.00000	2299	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3296.00000	3124	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4552.00000	4666	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1874.00000	1749	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		746.00000	772	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5570.00000	5357	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7424.00000	7578	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1023.00000	938	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10661.00000	10846	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		554.00000	500	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14105.00000	14310	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		311.00000	276	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17586.00000	17809	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		122.00000	105	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21158.00000	21391	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		43.00000	36	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24763.00000	25000	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		13.00000	11	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28370.00000	28609	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		4.00000	3	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.02000	7.03900		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		3144.00000	3234	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3638.00000	3488	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		5204.00000	5326	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2535.00000	2416	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1615.00000	1672	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5287.00000	5103	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		13292.00000	13052	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		91.00000	97	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10159.00000	9924	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		559.00000	585	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7421.00000	7206	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7607.00000	7755	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1788.00000	1695	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		10240.00000	10408	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1284.00000	1212	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13002.00000	13186	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		924.00000	867	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15725.00000	15928	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		537.00000	499	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18580.00000	18797	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		296.00000	272	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			7.00000	7.02200		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3794.00000	3886	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4020.00000	3886	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2304.00000	2373	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5109.00000	4952	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5516.00000	5629	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3174.00000	3060	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		140.00000	148	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10738.00000	10520	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		516.00000	540	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8507.00000	8304	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1226.00000	1270	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6618.00000	6437	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7474.00000	7604	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2573.00000	2476	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9574.00000	9717	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2123.00000	2040	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11772.00000	11927	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1781.00000	1709	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13789.00000	13959	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1268.00000	1211	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15923.00000	16106	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		880.00000	836	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18150.00000	18344	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		595.00000	562	1.42	0.00	0.00
R201 On 04/05/2006 Bond Future			7.36200	7.38300		4.70	26.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		8959.00000	9780	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		1229.00000	656	4.70	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		24053.00000	25414	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		42.00000	9	5.06	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39977.00000	41372	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1.00000	0	5.42	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55636.00000	57031	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		70993.00000	72388	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		86056.00000	87451	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		100831.00000	102226	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		115324.00000	116719	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			7.36900	7.38900		4.93	78.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		15399.00000	16035	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		8230.00000	7567	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		27006.00000	27901	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		3910.00000	3507	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		40532.00000	41604	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1810.00000	1584	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		54886.00000	56063	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		832.00000	711	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69484.00000	70718	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		385.00000	321	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83978.00000	85253	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		117.00000	94	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		98378.00000	99669	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		31.00000	23	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112570.00000	113867	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		7.00000	5	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.37300	7.39400		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19319.00000	19973	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		12631.00000	11954	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10555.00000	10997	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		19726.00000	18837	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		4734.00000	4974	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		30063.00000	28972	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1560.00000	1656	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		43352.00000	42116	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		30162.00000	31003	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		7907.00000	7416	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		42541.00000	43524	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5005.00000	4657	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		55719.00000	56806	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3183.00000	2940	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		69251.00000	70415	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		1991.00000	1824	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		82704.00000	83939	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		988.00000	892	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		96365.00000	97646	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		458.00000	407	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		110039.00000	111345	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		198.00000	173	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.38200	7.40400		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		22337.00000	23003	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		16426.00000	15732	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		13639.00000	14131	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23208.00000	22339	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7270.00000	7586	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		32601.00000	31556	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		3124.00000	3289	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		44508.00000	43313	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		32843.00000	33659	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		11732.00000	11188	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		44954.00000	45881	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		8915.00000	8481	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		56873.00000	57904	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6173.00000	5844	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		69696.00000	70799	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4597.00000	4340	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		82052.00000	83235	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2811.00000	2634	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		94782.00000	96025	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1650.00000	1534	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		107705.00000	108992	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		929.00000	856	6.58	0.00	0.00
R203 On 04/05/2006 Bond Future			7.38100	7.40200		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10511.00000	11139	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		2795.00000	1760	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		1731.00000	1557	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		13846.00000	12010	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		27245.00000	28784	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		179.00000	55	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		45951.00000	47612	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		3.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		64375.00000	66038	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		80.00000	42	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		32522.00000	30821	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		117044.00000	118707	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		82359.00000	84022	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		99911.00000	101574	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			7.38500	7.40600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		20503.00000	21225	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		13213.00000	12297	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		11337.00000	11757	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		23582.00000	22364	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5450.00000	5646	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		37708.00000	36267	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		32887.00000	33928	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6528.00000	5931	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		47783.00000	49089	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2808.00000	2476	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		64190.00000	65673	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1041.00000	886	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		81224.00000	82801	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		330.00000	270	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		98309.00000	99927	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		89.00000	69	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		115160.00000	116792	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		20.00000	15	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.39000	7.41100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		25844.00000	26583	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		19049.00000	18177	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		16808.00000	17328	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		29246.00000	28155	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		10147.00000	10479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		42281.00000	41002	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2870.00000	2966	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		75833.00000	74318	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5643.00000	5833	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		57947.00000	56526	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		37190.00000	38155	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		11613.00000	10966	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		50513.00000	51683	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6592.00000	6150	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65308.00000	66642	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3470.00000	3193	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		81027.00000	82479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1688.00000	1529	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		97191.00000	98719	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		757.00000	674	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.40000	7.42200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		30172.00000	30945	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24315.00000	23429	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		21340.00000	21931	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		34406.00000	33337	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5545.00000	5725	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		78103.00000	76624	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9188.00000	9474	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		61448.00000	60075	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		14378.00000	14803	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		46812.00000	45577	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		40817.00000	41776	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16474.00000	15773	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		53078.00000	54211	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		10672.00000	10145	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		66652.00000	67937	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6595.00000	6221	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		81186.00000	82593	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3882.00000	3630	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		96332.00000	97831	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2173.00000	2013	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		111788.00000	113351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1155.00000	1059	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.38200	7.40200		7.75	83.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		48514.00000	50188	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		3.00000	0	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.38700	7.40800		7.95	83.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		50544.00000	51919	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3119.00000	2757	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.39100	7.41200		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		28593.00000	29367	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		21451.00000	20511	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		18996.00000	19548	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		32316.00000	31153	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		11789.00000	12148	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46109.00000	44754	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		3599.00000	3710	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		81604.00000	80001	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		6786.00000	6997	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		62662.00000	61159	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		40498.00000	41501	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		13420.00000	12709	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		54384.00000	55599	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7879.00000	7380	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		69765.00000	71154	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4327.00000	4002	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		86107.00000	87626	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2217.00000	2022	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		102933.00000	104539	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1057.00000	949	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		119876.00000	121535	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		469.00000	414	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.39800	7.42000		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		32525.00000	33352	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		26122.00000	25179	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		23112.00000	23746	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		36894.00000	35757	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		15656.00000	16113	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		50146.00000	48834	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		6118.00000	6314	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		83659.00000	82085	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		10066.00000	10376	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65804.00000	64344	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		43828.00000	44850	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17748.00000	17001	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		56804.00000	58011	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11543.00000	10980	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		71134.00000	72502	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7172.00000	6769	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		86446.00000	87944	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4250.00000	3977	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		102375.00000	103970	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2398.00000	2224	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		118603.00000	120268	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1288.00000	1183	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.36500	7.38500		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		50216.00000	51907	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		3.00000	0	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.37100	7.39100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		52207.00000	53538	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3014.00000	2671	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.37200	7.39300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		19484.00000	20437	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10689.00000	9904	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		9617.00000	10184	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		21536.00000	20366	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3873.00000	4139	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		37098.00000	35625	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1234.00000	1328	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		56374.00000	54730	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		50010.00000	51563	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1485.00000	1300	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		33351.00000	34661	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4414.00000	3986	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		67975.00000	69651	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		401.00000	338	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		86190.00000	87912	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		86.00000	70	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		104142.00000	105878	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		15.00000	11	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		121664.00000	123402	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2.00000	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			7.37800	7.39900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		34112.00000	34923	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		25906.00000	25000	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		24399.00000	25023	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36672.00000	35579	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		16647.00000	17100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49975.00000	48710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		10789.00000	11097	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		65764.00000	64354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		45697.00000	46698	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17571.00000	16854	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		58922.00000	60100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11415.00000	10875	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		73453.00000	74785	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7090.00000	6704	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		88915.00000	90371	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4204.00000	3942	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		104943.00000	106493	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2377.00000	2209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		121223.00000	122839	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1280.00000	1178	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6613.00000	6809	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		83848.00000	82326	8.55	0.00	0.00

Total for Derivatives:							2,186.00	2,947.00
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Grand Total:							2,186.00	2,947.00
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