



Daily MTM Report

Daily summary for 08/03/2006

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			7.30500	7.31000			0.00	0.00
R157 On 15/09/2015 Bond			7.42500	7.42000			0.00	0.00
R186 On 21/12/2026 Bond			7.09500	7.08000			0.00	0.00
R194 On 28/02/2008 Bond			7.09000	7.10500			0.00	0.00
R201 On 21/12/2014 Bond			7.40000	7.39500			0.00	0.00
R203 On 15/09/2017 Bond			7.41500	7.41500			0.00	0.00
R204 On 21/12/2018 Bond			7.38500	7.38000			0.00	0.00
R207 On 15/01/2020 Bond			7.35100	7.34100			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			241.65500	241.70000		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		117032.00000	116580	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		32.00000	30	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.01900	246.06000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		160753.00000	160342	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		153.00000	152	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.43900	250.47200		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		204852.00000	204521	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		132.00000	131	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.84700	254.88200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		248895.00000	248544	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		75.00000	74	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.31400	7.31900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.41300	7.40800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.05100	7.03500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.11300	7.12900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.39000	7.38600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.38900	7.39000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.37400	7.36900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.34200	7.33200		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			7.12600	7.12100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		660.00000	663	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		363.00000	354	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.00600	7.02900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		915.00000	884	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		844.00000	869	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.06200	7.07400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1267.00000	1249	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		1086.00000	1097	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.14300	7.15000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		997.00000	988	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1854.00000	1862	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.28100	7.29800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1352.00000	1332	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1847.00000	1868	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.38000	7.38800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1617.00000	1606	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1891.00000	1899	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.49900	7.56000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2071.00000	1988	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1913.00000	1991	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.25100	7.26500		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		8122.00000	7927	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		7781.00000	7837	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.32000	7.32900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13481.00000	13353	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		12015.00000	12054	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.40900	7.40900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17668.00000	17634	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		14717.00000	14684	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.57000	7.57100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		16277.00000	16193	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		2963.00000	2918	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.61300	7.61200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		21536.00000	21527	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6539.00000	6487	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.66400	7.65800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		25869.00000	26001	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8991.00000	8875	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.63700	7.62300		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		26857.00000	27708	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		855.00000	741	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.65300	7.64000		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		30545.00000	31236	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		3393.00000	3190	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.67400	7.65900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		34032.00000	34786	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		5600.00000	5327	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/03/2006 jRod			6.72700	6.73200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.82600	6.83700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.97100	6.97800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.94200	6.94100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01500	7.00800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.07400	7.06400		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.31200	7.31700		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		5573.00000	5605	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		8325.00000	8152	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		1944.00000	1947	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		15036.00000	14833	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11659.00000	11737	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		4182.00000	4055	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19544.00000	19668	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1948.00000	1867	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28473.00000	28632	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		865.00000	818	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		37888.00000	38068	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		374.00000	349	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		418.00000	414	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23961.00000	23753	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47424.00000	47619	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		111.00000	101	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57036.00000	57238	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		28.00000	25	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66607.00000	66812	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		6.00000	5	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		76094.00000	76299	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1.00000	1	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.30700	7.31400		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		10155.00000	10245	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12639.00000	12458	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5722.00000	5778	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17974.00000	17759	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		16036.00000	16159	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		8852.00000	8704	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22929.00000	23083	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		6176.00000	6058	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30545.00000	30724	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4320.00000	4228	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38644.00000	38844	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3044.00000	2972	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46675.00000	46898	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1794.00000	1745	4.55	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	8.75	Call		55073.00000	55313	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1006.00000	974	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63697.00000	63949	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		535.00000	516	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.31300	7.32100		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		13551.00000	13661	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		16147.00000	15964	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		8966.00000	9048	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20755.00000	20545	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39840.00000	40034	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6537.00000	6439	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46710.00000	46925	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4648.00000	4571	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		5373.00000	5429	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		26447.00000	26211	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		19202.00000	19337	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12692.00000	12535	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25550.00000	25708	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10022.00000	9888	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32426.00000	32605	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7968.00000	7854	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		2819.00000	2852	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		33269.00000	33011	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53960.00000	54193	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3223.00000	3164	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61507.00000	61754	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2179.00000	2134	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69272.00000	69531	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1435.00000	1402	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.33500	7.34400		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		16144.00000	16265	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		19360.00000	19173	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		11573.00000	11671	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		23395.00000	23185	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		4731.00000	4784	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		34006.00000	33750	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		7743.00000	7818	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28251.00000	28018	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		21818.00000	21960	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		16506.00000	16341	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		27990.00000	28149	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14229.00000	14081	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		34534.00000	34709	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12401.00000	12269	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		41350.00000	41539	4.98	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	8.25	Put		10923.00000	10803	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		47249.00000	47454	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		8601.00000	8499	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53474.00000	53695	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6682.00000	6596	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59981.00000	60217	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5118.00000	5047	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		66726.00000	66975	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3866.00000	3807	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.43200	7.42700		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		16958.00000	16601	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		10863.00000	10925	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6917.00000	6680	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		21845.00000	22026	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		31268.00000	30850	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		4567.00000	4568	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48558.00000	48125	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		1660.00000	1646	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		67325.00000	66894	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		628.00000	616	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		105221.00000	104799	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		89.00000	85	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		1845.00000	1741	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		38223.00000	38538	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		86340.00000	85914	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		235.00000	227	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		123807.00000	123387	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		19.00000	18	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		142081.00000	141662	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		4.00000	3	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.43400	7.43000		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.50	Call		25906.00000	25651	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		20197.00000	20269	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		15222.00000	15020	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		30048.00000	30174	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		39427.00000	39132	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		13581.00000	13614	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		54714.00000	54395	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		9122.00000	9131	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		71118.00000	70787	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		6162.00000	6158	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		7596.00000	7459	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		43366.00000	43556	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		88135.00000	87798	7.93	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	8.50	Put		4190.00000	4179	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		104903.00000	104566	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2332.00000	2322	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		122070.00000	121734	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1232.00000	1223	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139372.00000	139040	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		616.00000	610	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.44200	7.43800		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		32937.00000	32703	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28002.00000	28087	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		22135.00000	21939	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		37243.00000	37367	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		91288.00000	90974	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		9913.00000	9918	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		7204.00000	7102	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		63576.00000	63793	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		13488.00000	13338	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		49029.00000	49198	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		45960.00000	45695	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		21364.00000	21418	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		60248.00000	59960	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		16363.00000	16394	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		75478.00000	75175	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		12669.00000	12685	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		106319.00000	106000	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6727.00000	6727	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		121908.00000	121585	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4441.00000	4438	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		137857.00000	137533	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2851.00000	2846	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		153997.00000	153673	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1779.00000	1774	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		170188.00000	169865	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1078.00000	1074	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.45900	7.45500		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		38125.00000	37907	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		34635.00000	34727	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		26983.00000	26796	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		43032.00000	43156	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		17638.00000	17488	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		53598.00000	53759	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		51661.00000	51416	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		28995.00000	29061	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		66190.00000	65924	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		24704.00000	24749	7.88	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.25	Call		81283.00000	81002	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		21325.00000	21354	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		96799.00000	96506	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		18710.00000	18728	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		110187.00000	109886	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		14301.00000	14311	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		124127.00000	123820	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		10771.00000	10775	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		138498.00000	138187	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7992.00000	7992	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		153183.00000	152870	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5840.00000	5838	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		168076.00000	167762	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4204.00000	4200	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			7.09500	7.08000		9.61	25.00	30.00
R186 On 04/05/2006 Bond Future	7.00	Call		16543.00000	15503	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		27543.00000	28551	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5223.00000	4731	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		51466.00000	53022	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		36478.00000	34949	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		13536.00000	14056	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		61949.00000	60130	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		6312.00000	6541	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		90027.00000	88069	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2886.00000	2976	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		118840.00000	116823	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1335.00000	1367	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		914.00000	785	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		83760.00000	85679	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		147193.00000	145152	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		417.00000	425	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		175114.00000	173067	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		113.00000	114	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		202251.00000	200203	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		27.00000	26	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		228494.00000	226446	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5.00000	5	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.09000	7.07400		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		30134.00000	29015	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		40239.00000	41291	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		15394.00000	14649	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		60478.00000	61903	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		50699.00000	49258	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		27108.00000	27836	10.82	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	7.50	Call		74544.00000	72865	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18481.00000	18973	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		100179.00000	98339	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12820.00000	13150	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		126653.00000	124705	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9122.00000	9344	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		151870.00000	149833	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		5243.00000	5377	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		177569.00000	175474	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2878.00000	2953	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		203275.00000	201144	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1509.00000	1549	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		228650.00000	226500	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		756.00000	776	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		253476.00000	251316	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		362.00000	371	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			7.08500	7.07000		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		42002.00000	40934	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		51493.00000	52446	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		25710.00000	24904	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		69911.00000	71127	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		63069.00000	61773	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		39110.00000	39835	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		86404.00000	84933	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		30202.00000	30752	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		111058.00000	109456	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		23771.00000	24189	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		136348.00000	134647	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		19082.00000	19402	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		159270.00000	157480	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		13088.00000	13318	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		182849.00000	180989	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		8767.00000	8928	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		206743.00000	204831	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5736.00000	5845	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		230664.00000	228714	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3667.00000	3739	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		13528.00000	12997	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		93757.00000	95246	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			7.08400	7.06800		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		49162.00000	48035	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58313.00000	59326	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		31879.00000	30994	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		75469.00000	76725	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		71011.00000	69675	11.23	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	Put		46963.00000	47767	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		18214.00000	17591	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		97539.00000	99055	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		94605.00000	93107	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		38546.00000	39187	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		119246.00000	117623	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		32314.00000	32831	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		144282.00000	142563	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		27569.00000	27989	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		165786.00000	163972	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		20338.00000	20664	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		187946.00000	186053	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		14765.00000	15013	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		210501.00000	208546	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10550.00000	10734	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		233220.00000	231215	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7420.00000	7555	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.08400	7.10000		1.59	0.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		1760.00000	1850	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3489.00000	3302	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4183.00000	4344	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1597.00000	1482	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7543.00000	7758	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		666.00000	605	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11405.00000	11653	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		260.00000	232	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15488.00000	15752	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		99.00000	86	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		3.00000	3	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14817.00000	14541	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		65.00000	71	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10494.00000	10223	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		483.00000	515	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6550.00000	6305	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19650.00000	19920	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		39.00000	33	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		23819.00000	24093	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		9.00000	7	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		27988.00000	28264	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2.00000	1	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32140.00000	32416	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.03400	7.05400		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3819.00000	3948	1.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	7.00	Put		4628.00000	4457	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2070.00000	2157	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6640.00000	6427	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6072.00000	6240	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3140.00000	3008	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8824.00000	9025	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2168.00000	2070	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11849.00000	12076	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1488.00000	1415	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15093.00000	15339	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1045.00000	991	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18450.00000	18710	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		731.00000	692	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21785.00000	22060	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		415.00000	390	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25228.00000	25513	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		224.00000	209	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28735.00000	29027	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		115.00000	106	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.99300	7.02000		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5201.00000	5361	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5454.00000	5272	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3496.00000	3623	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6927.00000	6712	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7266.00000	7456	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4356.00000	4204	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		509.00000	542	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13554.00000	13245	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1143.00000	1202	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10969.00000	10686	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2135.00000	2227	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8756.00000	8507	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9565.00000	9780	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3505.00000	3378	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12042.00000	12278	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2846.00000	2740	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14627.00000	14880	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2308.00000	2219	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17087.00000	17360	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1659.00000	1589	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19689.00000	19978	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1164.00000	1111	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.97600	7.01000		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5865.00000	6032	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5968.00000	5785	1.45	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	6.75	Call		4358.00000	4500	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7039.00000	6831	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7626.00000	7815	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5160.00000	5000	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1108.00000	1168	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11582.00000	11292	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1950.00000	2037	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9817.00000	9554	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3017.00000	3132	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8286.00000	8051	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9525.00000	9734	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4500.00000	4359	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11534.00000	11759	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3959.00000	3835	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13663.00000	13901	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3548.00000	3437	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15493.00000	15748	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2848.00000	2752	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17425.00000	17695	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2258.00000	2178	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19448.00000	19731	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1769.00000	1702	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.40800	7.40400		6.39	0.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		14777.00000	14524	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		8440.00000	8453	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26698.00000	26412	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		4080.00000	4059	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		40497.00000	40207	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1913.00000	1888	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55136.00000	54851	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		893.00000	873	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		70024.00000	69745	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		423.00000	409	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		84794.00000	84523	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		130.00000	124	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		99473.00000	99206	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		35.00000	32	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		113939.00000	113673	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		8.00000	7	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.41200	7.40800		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		21170.00000	20965	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		15232.00000	15286	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		32364.00000	32129	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		10500.00000	10523	7.07	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	8.00	Call		44827.00000	44573	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		7336.00000	7341	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		58044.00000	57780	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		5221.00000	5216	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		71661.00000	71392	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3794.00000	3784	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		84822.00000	84553	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2193.00000	2183	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		98324.00000	98057	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1208.00000	1200	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		111965.00000	111701	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		634.00000	628	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.41800	7.41300		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		26880.00000	26657	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		21394.00000	21488	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		18021.00000	17836	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		28395.00000	28526	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		10889.00000	10748	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		37421.00000	37596	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		5699.00000	5605	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		48694.00000	48916	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		37778.00000	37525	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		16725.00000	16788	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		49609.00000	49334	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		13276.00000	13317	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		62042.00000	61752	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		10710.00000	10735	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		74838.00000	74536	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8780.00000	8795	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		86626.00000	86317	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6113.00000	6120	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		98858.00000	98544	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4152.00000	4155	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		111389.00000	111073	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2751.00000	2750	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.43100	7.42600		6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		30610.00000	30402	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		26058.00000	26157	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		21664.00000	21486	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		32590.00000	32721	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		14116.00000	13974	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		40805.00000	40972	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		8213.00000	8110	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50955.00000	51161	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		41463.00000	41229	7.46	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	7.75	Put		21710.00000	21784	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		53094.00000	52840	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		18413.00000	18467	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		65169.00000	64900	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		15827.00000	15866	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		77538.00000	77258	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		13798.00000	13825	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		88321.00000	88032	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10439.00000	10457	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		99545.00000	99249	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		7772.00000	7784	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		111110.00000	110809	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5693.00000	5700	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.42000	7.42100		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15730.00000	15671	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		9516.00000	9378	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6844.00000	6773	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		20462.00000	20311	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29058.00000	29046	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		3493.00000	3403	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		45426.00000	45464	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		980.00000	938	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		63078.00000	63144	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		205.00000	192	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2281.00000	2232	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		36225.00000	36096	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		115542.00000	115621	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		80888.00000	80964	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		32.00000	29	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		98413.00000	98491	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		4.00000	3	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.42200	7.42300		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		22987.00000	22964	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17021.00000	16920	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		13982.00000	13948	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		27550.00000	27439	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7712.00000	7678	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		41294.00000	41182	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34686.00000	34682	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9650.00000	9569	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		48634.00000	48654	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4983.00000	4925	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		64155.00000	64196	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	8.25	Put		2329.00000	2293	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		80552.00000	80609	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		981.00000	961	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		97268.00000	97336	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		371.00000	362	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		113942.00000	114016	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		126.00000	122	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.42800	7.42900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27505.00000	27496	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22090.00000	22003	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		18623.00000	18605	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32440.00000	32346	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		11866.00000	11844	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		45379.00000	45281	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		3925.00000	3907	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		78267.00000	78173	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7074.00000	7053	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		60758.00000	60660	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		38463.00000	38467	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14265.00000	14192	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51246.00000	51265	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8703.00000	8646	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65461.00000	65495	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5001.00000	4960	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		80660.00000	80708	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2700.00000	2672	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		96422.00000	96481	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1367.00000	1349	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.44100	7.44200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31407.00000	31403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27056.00000	26977	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22719.00000	22708	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37291.00000	37204	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6583.00000	6568	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		80646.00000	80556	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10438.00000	10421	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		64204.00000	64112	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		15756.00000	15740	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		49695.00000	49605	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41773.00000	41779	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18935.00000	18866	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		53656.00000	53674	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12756.00000	12698	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		66807.00000	66837	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8257.00000	8211	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	8.50	Call		80926.00000	80967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5128.00000	5094	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		95706.00000	95757	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3052.00000	3028	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		110866.00000	110925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1739.00000	1723	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.39100	7.38600		7.75	80.00	80.00
R204 On 04/05/2006 Bond Future	8.00	Call		50744.00000	50315	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		892.00000	883	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.39300	7.38900		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		53959.00000	53639	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4963.00000	4973	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.39700	7.39300		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		32161.00000	31920	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23469.00000	23555	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22371.00000	22168	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		34139.00000	34263	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14728.00000	14567	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		47497.00000	47663	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5300.00000	5217	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		81754.00000	81998	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9129.00000	9009	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63454.00000	63661	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		44006.00000	43734	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15377.00000	15432	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		57630.00000	57334	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9574.00000	9605	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		72639.00000	72328	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5651.00000	5667	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		88597.00000	88276	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3156.00000	3162	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		105091.00000	104766	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1665.00000	1667	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		121787.00000	121460	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		830.00000	829	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.40600	7.40100		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		35573.00000	35303	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27641.00000	27773	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25998.00000	25768	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38251.00000	38424	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		18235.00000	18048	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		51197.00000	51413	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		7820.00000	7713	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		83832.00000	84128	7.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	6.75	Call		12232.00000	12087	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		66442.00000	66699	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		46883.00000	46577	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19275.00000	19372	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		59736.00000	59400	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12947.00000	13013	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		73853.00000	73493	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8362.00000	8405	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		88912.00000	88536	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5187.00000	5213	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		104592.00000	104204	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3087.00000	3102	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		120605.00000	120210	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1761.00000	1769	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.35600	7.34700		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		54183.00000	53427	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		749.00000	757	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.35900	7.34900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		57252.00000	56500	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4539.00000	4626	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.36000	7.35000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		12628.00000	12243	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20984.00000	21429	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5849.00000	5622	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		35510.00000	36113	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		23222.00000	22672	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10863.00000	11144	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2253.00000	2143	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		53828.00000	54549	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		53910.00000	53144	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1821.00000	1885	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		37335.00000	36652	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4833.00000	4981	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		71714.00000	70906	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		575.00000	598	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		89819.00000	88995	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		151.00000	157	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		107725.00000	106896	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		33.00000	34	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		125232.00000	124402	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		6.00000	6	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.36600	7.35600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		28291.00000	27855	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37043.00000	37428	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	7.00	Call		20047.00000	19695	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49853.00000	50322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		38350.00000	37832	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26623.00000	26926	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13596.00000	13325	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		65050.00000	65599	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		50117.00000	49525	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18469.00000	18697	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		63374.00000	62718	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12345.00000	12510	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		77824.00000	77117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7939.00000	8052	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		93140.00000	92393	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4907.00000	4981	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		109000.00000	108225	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2912.00000	2958	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		125123.00000	124330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1658.00000	1686	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8795.00000	8597	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		82508.00000	83131	8.55	0.00	0.00

Total for Derivatives:							105.00	2,103.00
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Grand Total:							105.00	2,103.00
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