



Daily MTM Report

Daily summary for 02/03/2006

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			7.19500	7.20000			0.00	0.00
R157 On 15/09/2015 Bond			7.30500	7.32500			0.00	0.00
R186 On 21/12/2026 Bond			7.00500	7.02500			0.00	0.00
R194 On 28/02/2008 Bond			7.01500	7.03000			0.00	0.00
R201 On 21/12/2014 Bond			7.28500	7.30000			0.00	0.00
R203 On 15/09/2017 Bond			7.30000	7.31500			0.00	0.00
R204 On 21/12/2018 Bond			7.27500	7.29000			0.00	0.00
R207 On 15/01/2020 Bond			7.24400	7.26000			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			242.95800	242.77600		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		127786.00000	129599	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		26.00000	19	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			247.34100	247.14700		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		171585.00000	173509	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		115.00000	99	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.74700	251.53400		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		215441.00000	217559	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		101.00000	89	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			256.12600	255.90900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		259148.00000	261312	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		58.00000	52	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.20400	7.20800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.30000	7.32000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.96500	6.98500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.03900	7.05200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.28000	7.29500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.28200	7.29600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.26800	7.28200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.23800	7.25300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.08000	7.05500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		597.00000	623	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		462.00000	427	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.94700	6.95500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		846.00000	831	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		956.00000	961	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.99200	6.98200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1169.00000	1177	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		1214.00000	1196	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.05500	7.05900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		924.00000	916	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2004.00000	2006	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.18300	7.19000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1250.00000	1239	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2009.00000	2015	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.27600	7.27100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1496.00000	1498	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2057.00000	2047	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.40700	7.44200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1927.00000	1880	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2080.00000	2124	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.16400	7.16600		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7692.00000	7545	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9198.00000	9087	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.21700	7.22200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12784.00000	12655	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13306.00000	13270	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.29000	7.29300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16803.00000	16709	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16006.00000	15967	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.44700	7.43400		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		12762.00000	12988	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		5108.00000	4795	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.47900	7.46600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		17960.00000	18206	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		8984.00000	8692	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.52000	7.50400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22130.00000	22462	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		11590.00000	11259	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.48800	7.48500		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		19052.00000	19119	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2571.00000	2433	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.50100	7.49900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		23477.00000	23500	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		6033.00000	5921	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.51800	7.51500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		27179.00000	27257	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8640.00000	8513	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			6.74700	6.68400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86100	6.80200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.00900	6.94600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96100	6.92500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.03400	6.99600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.09300	7.05500		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.19600	7.20000		3.50	5.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		8353.00000	8332	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		6294.00000	6108	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3527.00000	3484	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		11808.00000	11600	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15407.00000	15431	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		3119.00000	2978	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23873.00000	23945	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1465.00000	1373	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33088.00000	33198	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		668.00000	613	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		42626.00000	42760	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		302.00000	271	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1012.00000	981	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		19745.00000	19549	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52216.00000	52369	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		92.00000	80	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		61844.00000	62005	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		24.00000	20	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71418.00000	71582	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		5.00000	4	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		80905.00000	81070	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			7.18300	7.18800		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		12886.00000	12917	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		10473.00000	10309	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7738.00000	7747	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		15092.00000	14907	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19376.00000	19430	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		7295.00000	7155	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		26736.00000	26814	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		5086.00000	4969	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		34690.00000	34790	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3568.00000	3472	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		43026.00000	43144	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2528.00000	2451	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		51257.00000	51398	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1478.00000	1425	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		59788.00000	59948	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		823.00000	788	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68495.00000	68668	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		436.00000	414	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.18400	7.19200		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		16143.00000	16238	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14018.00000	13819	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		11056.00000	11125	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		18126.00000	17901	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		43730.00000	43908	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5707.00000	5591	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		50813.00000	51014	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4031.00000	3939	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6928.00000	6973	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		23282.00000	23034	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		22231.00000	22350	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		11000.00000	10826	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		28937.00000	29079	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		8689.00000	8537	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		36099.00000	36261	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		6921.00000	6789	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3852.00000	3878	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29582.00000	29315	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		58235.00000	58457	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2778.00000	2707	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		65915.00000	66155	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1867.00000	1813	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		73780.00000	74034	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1223.00000	1183	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.20200	7.21100		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		18602.00000	18709	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		17264.00000	17063	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		13648.00000	13734	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		20916.00000	20694	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5962.00000	6008	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30684.00000	30420	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9402.00000	9467	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25357.00000	25113	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		24613.00000	24739	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		14748.00000	14566	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		31064.00000	31207	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		12750.00000	12584	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		37837.00000	37994	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11152.00000	11000	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		44842.00000	45011	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		9861.00000	9721	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		50932.00000	51120	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		7731.00000	7611	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		57325.00000	57532	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5980.00000	5878	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		63978.00000	64202	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4562.00000	4477	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		70845.00000	71084	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3432.00000	3362	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.30900	7.32900		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		10761.00000	11288	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		17450.00000	16288	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		22817.00000	23738	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		8483.00000	7714	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		38475.00000	39741	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		3535.00000	3112	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		56439.00000	57930	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		1302.00000	1104	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		75452.00000	77049	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		517.00000	425	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		113455.00000	115125	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		83.00000	65	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3600.00000	3803	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		31739.00000	30253	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		94550.00000	96197	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		206.00000	164	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		132046.00000	133730	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		20.00000	14	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		150320.00000	152009	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			7.30600	7.32800		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		19332.00000	20039	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		25783.00000	24674	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		31249.00000	32207	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		17164.00000	16307	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		45741.00000	46911	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		11519.00000	10874	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		61723.00000	63061	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		7755.00000	7278	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		78601.00000	80065	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		5269.00000	4918	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10350.00000	10802	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		37744.00000	36381	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		95933.00000	97491	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		3611.00000	3354	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		112950.00000	114603	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2004.00000	1841	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		130271.00000	131989	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1057.00000	960	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		147661.00000	149422	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		529.00000	475	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.31200	7.33500		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		26271.00000	27037	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		33129.00000	32044	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		37975.00000	38931	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		24790.00000	23894	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		98465.00000	99920	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		8840.00000	8443	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		9327.00000	9701	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		57449.00000	55972	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		16622.00000	17188	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		43913.00000	42628	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		51751.00000	52870	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		18904.00000	18172	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		66630.00000	67886	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		14495.00000	13899	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		82313.00000	83679	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		11254.00000	10769	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		113813.00000	115369	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		5971.00000	5675	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		129643.00000	131280	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3926.00000	3712	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		145768.00000	147469	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2511.00000	2361	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		162031.00000	163780	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1562.00000	1460	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		178305.00000	180089	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		945.00000	878	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.32700	7.35100		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		31049.00000	31849	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		38987.00000	37906	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		42931.00000	43889	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		31330.00000	30407	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		20869.00000	21496	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		48717.00000	47464	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		57085.00000	58173	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		26308.00000	25515	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		72103.00000	73296	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		22505.00000	21818	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		87582.00000	88861	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		19513.00000	18911	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		103403.00000	104751	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		17203.00000	16670	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		117103.00000	118545	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		13106.00000	12667	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		131308.00000	132833	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		9841.00000	9485	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		145898.00000	147495	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7281.00000	6997	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		160761.00000	162420	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5307.00000	5085	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		175794.00000	177504	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3811.00000	3640	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			7.00300	7.02300		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		21376.00000	22389	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		24552.00000	22803	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7814.00000	8247	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		46233.00000	43904	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		43032.00000	44652	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		12267.00000	11126	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		69384.00000	71465	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		5923.00000	5243	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		97806.00000	100181	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2841.00000	2455	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		126719.00000	129264	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1390.00000	1175	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1733.00000	1836	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		76755.00000	74097	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		155063.00000	157737	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		464.00000	377	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		182961.00000	185692	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		136.00000	106	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		210083.00000	212835	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		35.00000	26	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		236320.00000	239079	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		8.00000	6	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.99600	7.01700		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		34713.00000	35948	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		37044.00000	35399	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		18590.00000	19392	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		55900.00000	53821	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		56408.00000	58034	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		25042.00000	23787	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		81033.00000	82967	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		17196.00000	16249	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		107176.00000	109342	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12043.00000	11328	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		133968.00000	136304	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8663.00000	8118	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		159406.00000	161927	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		5005.00000	4646	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		185232.00000	187887	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2767.00000	2542	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		211004.00000	213751	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1464.00000	1330	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		236410.00000	239215	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		742.00000	666	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		261249.00000	264089	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		360.00000	319	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.99000	7.01200		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		46587.00000	47943	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		48221.00000	46579	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		29255.00000	30261	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		65599.00000	63608	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		68528.00000	70188	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		36712.00000	35374	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		92519.00000	94425	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		28461.00000	27369	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		117653.00000	119753	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		22508.00000	21610	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		143289.00000	145540	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		18166.00000	17419	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		166500.00000	168931	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		12461.00000	11893	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		190292.00000	192870	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		8353.00000	7934	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		214337.00000	217033	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5474.00000	5172	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		238360.00000	241146	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3507.00000	3295	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		15945.00000	16603	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		88317.00000	85977	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			6.98900	7.01200		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		53518.00000	54973	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		55140.00000	53484	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		35364.00000	36499	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		71425.00000	69450	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		76100.00000	77826	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		44522.00000	43137	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		20732.00000	21530	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		92527.00000	90215	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		100255.00000	102198	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		36666.00000	35499	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		125319.00000	127434	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		30858.00000	29862	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		150676.00000	152927	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		26434.00000	25574	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		172465.00000	174884	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		19487.00000	18796	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		194852.00000	197417	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		14142.00000	13596	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		217585.00000	220273	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10104.00000	9682	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		240438.00000	243228	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7109.00000	6788	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.99800	7.01200		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		2579.00000	2657	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2786.00000	2623	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5366.00000	5505	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1260.00000	1156	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8932.00000	9117	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		534.00000	477	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12883.00000	13097	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		217.00000	189	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16998.00000	17226	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		87.00000	74	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		13.00000	13	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		13307.00000	13064	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		168.00000	172	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9075.00000	8837	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		876.00000	904	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5422.00000	5208	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21169.00000	21404	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		37.00000	30	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25340.00000	25580	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		29509.00000	29751	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		33661.00000	33903	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			6.93400	6.95400		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4666.00000	4799	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		3975.00000	3808	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2685.00000	2776	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5754.00000	5546	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7114.00000	7285	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2682.00000	2552	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10013.00000	10214	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1857.00000	1758	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13142.00000	13368	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1280.00000	1206	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16456.00000	16700	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		907.00000	850	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19860.00000	20117	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		641.00000	598	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23234.00000	23507	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		363.00000	336	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26701.00000	26985	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		196.00000	180	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30222.00000	30513	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		101.00000	91	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.88600	6.91500		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5963.00000	6140	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4885.00000	4693	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4122.00000	4265	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6220.00000	5995	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8147.00000	8354	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3904.00000	3743	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		696.00000	737	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12409.00000	12082	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1465.00000	1537	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9959.00000	9662	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2609.00000	2716	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7899.00000	7637	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		10541.00000	10773	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3149.00000	3013	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		13093.00000	13347	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2565.00000	2450	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		15738.00000	16010	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2087.00000	1990	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		18255.00000	18548	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1494.00000	1418	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20902.00000	21213	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1045.00000	987	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.86400	6.90000		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6510.00000	6692	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5480.00000	5290	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		4918.00000	5073	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6466.00000	6250	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		8346.00000	8549	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4747.00000	4579	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1362.00000	1432	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10703.00000	10402	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2310.00000	2409	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9044.00000	8772	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3480.00000	3608	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7616.00000	7373	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		10309.00000	10531	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4151.00000	4001	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		12370.00000	12608	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3662.00000	3529	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		14542.00000	14793	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3294.00000	3174	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		16415.00000	16684	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2637.00000	2535	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		18386.00000	18671	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2086.00000	2000	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		20443.00000	20742	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1631.00000	1559	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.29000	7.30500		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		19576.00000	20087	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		6654.00000	6163	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		32464.00000	33160	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		3261.00000	2955	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		46748.00000	47571	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1579.00000	1400	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		61600.00000	62500	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		772.00000	669	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		76571.00000	77515	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		386.00000	327	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		91373.00000	92353	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		124.00000	102	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		106059.00000	107053	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		35.00000	28	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		120525.00000	121525	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		9.00000	7	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.28900	7.30600		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		25481.00000	26054	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		12910.00000	12374	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		37419.00000	38117	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		8922.00000	8510	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		50399.00000	51194	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		6276.00000	5961	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		63965.00000	64833	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		4510.00000	4267	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		77814.00000	78735	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3315.00000	3126	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		91173.00000	92159	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1912.00000	1787	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		104801.00000	105833	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1053.00000	975	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		118517.00000	119582	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		553.00000	507	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.29200	7.31100		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		21335.00000	21832	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		25232.00000	24518	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		13402.00000	13768	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		33457.00000	32611	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		30902.00000	31522	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		18939.00000	18348	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		7389.00000	7628	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		43907.00000	42934	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		42374.00000	43095	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		14844.00000	14354	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		54643.00000	55446	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		11833.00000	11425	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		67407.00000	68276	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		9598.00000	9254	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		80451.00000	81371	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		7916.00000	7625	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		92481.00000	93470	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5491.00000	5268	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		104900.00000	105945	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3718.00000	3551	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		117572.00000	118663	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2456.00000	2335	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.30400	7.32200		6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		24950.00000	25417	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		29437.00000	28785	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		16729.00000	17093	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		36978.00000	36224	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		34488.00000	35050	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23496.00000	22938	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		10108.00000	10368	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		46411.00000	45551	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		45831.00000	46470	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		19638.00000	19158	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		57848.00000	58550	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		16727.00000	16309	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		70225.00000	70978	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		14444.00000	14077	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		82833.00000	83628	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		12653.00000	12328	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		93862.00000	94715	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		9540.00000	9273	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		105293.00000	106198	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		7080.00000	6865	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		117027.00000	117977	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5171.00000	5001	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.30300	7.31800		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		10728.00000	11060	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		16171.00000	15306	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		21579.00000	22212	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7190.00000	6625	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		36295.00000	37207	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2555.00000	2271	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		53330.00000	54420	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		708.00000	601	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		71199.00000	72366	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		150.00000	121	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4273.00000	4392	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		30042.00000	28963	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		123717.00000	124914	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		89056.00000	90247	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		24.00000	18	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		106587.00000	107783	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		3.00000	2	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.30100	7.31700		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18049.00000	18512	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		23330.00000	22536	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10524.00000	10815	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		35820.00000	34852	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		28314.00000	28973	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		14060.00000	13461	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		41101.00000	41949	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		7779.00000	7368	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		55863.00000	56868	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3925.00000	3672	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		71909.00000	73028	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		1797.00000	1657	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		88601.00000	89790	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		743.00000	675	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		105461.00000	106689	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		277.00000	247	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		122196.00000	123442	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		93.00000	81	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.30500	7.32200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		22687.00000	23217	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		28273.00000	27487	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		14932.00000	15311	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		40213.00000	39277	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		32567.00000	33259	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		18920.00000	18296	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5333.00000	5486	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		71444.00000	70281	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9232.00000	9483	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		54684.00000	53620	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		44433.00000	45282	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12003.00000	11537	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		57969.00000	58957	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7195.00000	6868	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		72754.00000	73856	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4064.00000	3850	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		88349.00000	89534	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2158.00000	2027	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		104362.00000	105603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1076.00000	1001	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.31600	7.33400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		26759.00000	27332	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		33166.00000	32370	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		36274.00000	36987	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		23759.00000	23104	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8332.00000	8552	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		74231.00000	73083	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12869.00000	13189	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		58471.00000	57422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		18965.00000	19404	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		44741.00000	43811	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		47414.00000	48264	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16412.00000	15894	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		59976.00000	60952	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		10911.00000	10519	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		73685.00000	74770	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6970.00000	6686	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		88235.00000	89408	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4273.00000	4077	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		103329.00000	104569	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2511.00000	2382	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		118705.00000	119993	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1414.00000	1333	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.27900	7.29400		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		58299.00000	59465	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		691.00000	585	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.27800	7.29400		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		60945.00000	62023	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4042.00000	3782	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.28000	7.29700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		26465.00000	27045	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		30353.00000	29529	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		17899.00000	18323	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		42787.00000	41807	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		37160.00000	37905	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		20587.00000	19928	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6868.00000	7051	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		75440.00000	74219	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11436.00000	11725	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		57880.00000	56765	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		49818.00000	50723	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		13308.00000	12810	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		64115.00000	65162	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8178.00000	7821	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		79636.00000	80801	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4766.00000	4527	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		95953.00000	97205	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2631.00000	2480	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		112681.00000	113995	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1373.00000	1284	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		129516.00000	130870	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		678.00000	628	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.28800	7.30500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		30008.00000	30599	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		34493.00000	33701	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		21456.00000	21912	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		46650.00000	45722	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		40358.00000	41090	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		24658.00000	24007	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9621.00000	9853	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		77865.00000	76713	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		14702.00000	15036	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		61143.00000	60094	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		52385.00000	53254	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17009.00000	16494	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		65858.00000	66852	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11300.00000	10911	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		80479.00000	81581	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7220.00000	6939	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		95925.00000	97114	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4432.00000	4237	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		111884.00000	113140	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2611.00000	2483	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		128087.00000	129390	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1475.00000	1395	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.24700	7.26300		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		61216.00000	62490	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		612.00000	513	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.24600	7.26300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		63766.00000	64950	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3793.00000	3533	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.24600	7.26400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		16186.00000	16881	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		17362.00000	16544	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		8021.00000	8432	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		30502.00000	29401	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		28164.00000	29155	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		8625.00000	8104	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3346.00000	3545	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		47742.00000	46429	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		60596.00000	61984	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1327.00000	1203	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		43358.00000	44590	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		3676.00000	3397	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		78721.00000	80187	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		402.00000	357	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		96950.00000	98448	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		102.00000	88	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		114894.00000	116402	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		21.00000	18	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		132410.00000	133921	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		4.00000	3	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.25200	7.27000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		32114.00000	32781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		33774.00000	32947	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		23151.00000	23671	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		45864.00000	44891	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		42871.00000	43689	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		24051.00000	23376	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		16004.00000	16390	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		60365.00000	59258	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		55273.00000	56236	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16532.00000	16002	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		69071.00000	70166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		10950.00000	10551	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		83958.00000	85164	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6980.00000	6693	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		99603.00000	100899	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4277.00000	4080	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		115699.00000	117062	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2518.00000	2388	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		131981.00000	133393	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1423.00000	1342	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10573.00000	10845	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		77193.00000	75972	8.55	0.00	0.00

Total for Derivatives:							5.00	1,876.00
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Grand Total:							5.00	1,876.00
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