



Daily MTM Report

Daily summary for 06/02/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			6.83400	6.85400			0.00	0.00
R153 On 31/08/2010 Bond			7.27000	7.28500			0.00	0.00
R157 On 15/09/2015 Bond			7.38000	7.39500			0.00	0.00
R186 On 21/12/2026 Bond			7.04000	7.05500			0.00	0.00
R194 On 28/02/2008 Bond			7.16500	7.18000			0.00	0.00
R201 On 21/12/2014 Bond			7.35500	7.37000			0.00	0.00
R203 On 15/09/2017 Bond			7.36000	7.37500			0.00	0.00
R204 On 21/12/2018 Bond			7.34500	7.36000			0.00	0.00
R207 On 15/01/2020 Bond			7.32000	7.33500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 04/05/2006 jGovi			242.15000	241.97200		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		119912.00000	121652	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		192.00000	152	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.53400	246.35500		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		163845.00000	165598	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		295.00000	258	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.00100	250.81900		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		208391.00000	210190	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		201.00000	180	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.48700	255.30600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		253163.00000	254963	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		103.00000	93	3.89	0.00	0.00
J152 On 28/02/2006 jSwap			9499.41624	(9499.41624)		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.25600	7.27000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.37600	7.39000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.99300	7.00800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.16900	7.18100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35200	7.36600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.34200	7.35700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.33900	7.35400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.31300	7.32800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000	7.05000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.03300	7.01800		0.31	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 04/05/2006 jFra	7.00	Call		642.00000	651	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		598.00000	570	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.02500	7.03400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1011.00000	992	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		928.00000	931	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.13000	7.13300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1420.00000	1409	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1094.00000	1090	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.24000	7.24500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1158.00000	1147	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1782.00000	1783	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.34100	7.34400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1463.00000	1454	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1845.00000	1843	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.42200	7.42700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1716.00000	1705	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1895.00000	1896	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.47000	7.50500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2050.00000	1999	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2037.00000	2078	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.26700	7.27700		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		10189.00000	9926	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9620.00000	9549	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.33900	7.35600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		15038.00000	14759	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13070.00000	13107	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.41300	7.43100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18920.00000	18651	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15563.00000	15628	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.46700	7.47700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		15279.00000	14860	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		5854.00000	5847	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.50300	7.51500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20146.00000	19731	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9156.00000	9236	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.54000	7.55100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		24062.00000	23698	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		11595.00000	11683	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.49100	7.50500		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		21220.00000	20357	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		3365.00000	3472	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 03/08/2006 jNote			7.50900	7.52300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		25492.00000	24717	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		6400.00000	6592	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.52700	7.54000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		29052.00000	28366	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8796.00000	9006	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.70200	6.55600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.80800	6.67200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.93600	6.79600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91000	6.84100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96800	6.89800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01900	6.94800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96200	6.91400		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.27800	7.29300		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		7696.00000	7846	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		9463.00000	8997	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13971.00000	14232	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		5510.00000	5154	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21686.00000	22051	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3105.00000	2853	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30314.00000	30762	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1721.00000	1552	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39448.00000	39955	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		950.00000	841	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1122.00000	1133	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23681.00000	23076	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3441.00000	3500	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		15548.00000	14991	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48694.00000	49254	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		396.00000	340	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		58142.00000	58733	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		148.00000	123	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		67636.00000	68242	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		50.00000	40	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		77093.00000	77705	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		15.00000	11	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.26900	7.28500		3.55	1.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		11851.00000	12052	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13211.00000	12791	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17913.00000	18182	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9604.00000	9253	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7117.00000	7250	3.35	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	7.00	Put		18244.00000	17756	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		24869.00000	25202	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		6991.00000	6702	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32469.00000	32856	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5119.00000	4885	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40509.00000	40940	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3783.00000	3593	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48379.00000	48862	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		2372.00000	2235	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56621.00000	57147	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1428.00000	1333	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65111.00000	65670	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		824.00000	762	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.26700	7.28400		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		15164.00000	15386	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		16408.00000	16008	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		41814.00000	42204	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		7160.00000	6929	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		48624.00000	49058	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5211.00000	5023	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6478.00000	6595	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		26201.00000	25697	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		10355.00000	10524	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20793.00000	20340	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		20982.00000	21254	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		13120.00000	12770	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		27435.00000	27752	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10555.00000	10251	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		34367.00000	34726	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8557.00000	8294	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3604.00000	3677	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		32703.00000	32154	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55798.00000	56271	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3710.00000	3562	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63262.00000	63770	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2583.00000	2469	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70946.00000	71482	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1757.00000	1672	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.27600	7.29400		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		17811.00000	18041	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		19318.00000	18931	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5677.00000	5779	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		33242.00000	32728	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		8963.00000	9107	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		27762.00000	27290	3.38	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	7.00	Call		13037.00000	13224	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		23150.00000	22721	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		23664.00000	23931	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		16644.00000	16295	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		29972.00000	30272	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14502.00000	14186	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		36617.00000	36945	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12775.00000	12488	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		43508.00000	43861	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		11372.00000	11109	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		49406.00000	49794	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		9050.00000	8822	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55614.00000	56036	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		7113.00000	6918	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62092.00000	62545	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5521.00000	5357	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68799.00000	69279	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4230.00000	4094	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.39000	7.40500		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		21333.00000	21789	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		13394.00000	12591	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10549.00000	10772	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		23633.00000	22597	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		35379.00000	36092	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		6834.00000	6288	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51955.00000	52884	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		3213.00000	2883	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		70148.00000	71210	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		1608.00000	1411	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		107390.00000	108583	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		414.00000	348	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3941.00000	4007	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		38475.00000	37282	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		88758.00000	89903	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		809.00000	694	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		125774.00000	127006	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		143.00000	115	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		143965.00000	145215	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		44.00000	34	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.39000	7.40500		6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		29367.00000	29848	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		21611.00000	20862	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		43079.00000	43702	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		15186.00000	14580	6.65	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Call		18234.00000	18564	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		31014.00000	30114	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		58349.00000	59096	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		10711.00000	10228	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		74623.00000	75471	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		7621.00000	7239	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9878.00000	10071	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		43602.00000	42565	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		91458.00000	92388	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		5466.00000	5166	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		107886.00000	108909	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		3268.00000	3061	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		124758.00000	125852	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1873.00000	1737	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		141830.00000	142976	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		1028.00000	943	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.39300	7.40900		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		36150.00000	36676	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28899.00000	28145	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		94843.00000	95729	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11152.00000	10758	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		8928.00000	9107	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		62984.00000	61883	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		15835.00000	16121	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		49060.00000	48066	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		24992.00000	25397	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		37784.00000	36909	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		49407.00000	50043	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		22494.00000	21850	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		63804.00000	64537	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		17602.00000	17056	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		79061.00000	79877	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		13936.00000	13472	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		109692.00000	110664	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7784.00000	7476	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		125086.00000	126132	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5303.00000	5070	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		140849.00000	141956	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3526.00000	3354	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		156822.00000	157978	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2287.00000	2163	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		172873.00000	174067	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1447.00000	1361	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.40300	7.42000		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		41293.00000	41854	6.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.50	Put		35080.00000	34316	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		19999.00000	20347	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		53236.00000	52260	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		29800.00000	30257	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		43127.00000	42259	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		55120.00000	55768	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		29731.00000	29054	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		69853.00000	70574	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		25644.00000	25040	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		85083.00000	85866	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		22403.00000	21860	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		100694.00000	101526	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		19882.00000	19390	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		114004.00000	114912	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		15396.00000	14979	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		127842.00000	128819	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		11763.00000	11416	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		142096.00000	143136	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		8867.00000	8582	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		156659.00000	157754	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6593.00000	6364	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		171431.00000	172573	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4836.00000	4653	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			7.03800	7.05300		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		23446.00000	23968	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		30749.00000	29210	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		44217.00000	45123	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		17578.00000	16423	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		69256.00000	70504	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9921.00000	9109	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		96462.00000	97973	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5623.00000	5074	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		124462.00000	126155	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3260.00000	2892	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2807.00000	2839	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		81955.00000	79927	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		9825.00000	10021	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		52370.00000	50506	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		151879.00000	153747	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1406.00000	1212	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		179254.00000	181223	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		556.00000	464	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		206123.00000	208145	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		201.00000	162	13.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 04/05/2006 Bond Future	9.00	Call		232253.00000	234299	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		67.00000	52	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.03100	7.04600		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		35511.00000	36198	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		41806.00000	40445	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		56775.00000	57715	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		29372.00000	28265	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		80856.00000	82013	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		20983.00000	20092	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		106451.00000	107783	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		15281.00000	14566	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		132755.00000	134224	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		11413.00000	10834	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		19620.00000	20043	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		60893.00000	59268	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		157434.00000	159071	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6996.00000	6586	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		182634.00000	184404	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		4133.00000	3855	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		207930.00000	209797	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2353.00000	2173	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		232997.00000	234933	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1292.00000	1180	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		257609.00000	259591	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		684.00000	618	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			7.02300	7.03900		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		47070.00000	47890	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		52370.00000	51019	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		68749.00000	69774	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		40599.00000	39453	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		92432.00000	93630	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		32039.00000	31066	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		117252.00000	118593	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		25774.00000	24943	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		142594.00000	144050	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		21137.00000	20423	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		165252.00000	166859	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		14878.00000	14314	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		188534.00000	190271	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		10261.00000	9827	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		212132.00000	213977	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		6934.00000	6609	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		235780.00000	237713	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		4593.00000	4355	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		16663.00000	17039	8.99	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	6.50	Put		92701.00000	90906	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		29946.00000	30538	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		69957.00000	68378	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			7.01800	7.03400		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		53973.00000	54840	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58559.00000	57271	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		76415.00000	77458	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		47802.00000	46690	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		21340.00000	21798	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		96101.00000	94403	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		35952.00000	36616	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		74978.00000	73486	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		100402.00000	101590	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		39778.00000	38810	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		125296.00000	126602	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		33800.00000	32950	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		150489.00000	151890	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		29212.00000	28458	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		171873.00000	173406	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		21861.00000	21238	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		193870.00000	195521	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		16125.00000	15621	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		216241.00000	217995	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		11726.00000	11324	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		238771.00000	240612	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		8407.00000	8093	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.16700	7.18100		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		3983.00000	4063	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2795.00000	2634	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1831.00000	1867	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4957.00000	4752	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6985.00000	7113	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1505.00000	1392	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10534.00000	10701	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		787.00000	712	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14398.00000	14594	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		406.00000	360	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		12.00000	11	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16223.00000	15982	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		124.00000	124	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		11950.00000	11708	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		615.00000	623	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		8079.00000	7846	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18429.00000	18642	2.08	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	8.25	Put		215.00000	187	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22492.00000	22720	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		79.00000	66	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26615.00000	26851	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		26.00000	21	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30750.00000	30989	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		7.00000	6	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.12700	7.14400		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5738.00000	5839	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4153.00000	4000	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3639.00000	3711	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5797.00000	5614	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8336.00000	8464	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3028.00000	2902	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11212.00000	11364	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2198.00000	2096	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14330.00000	14501	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1629.00000	1546	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2009.00000	2053	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7926.00000	7717	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17575.00000	17763	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1205.00000	1138	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20771.00000	20978	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		748.00000	701	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24103.00000	24325	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		446.00000	414	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27528.00000	27762	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		255.00000	234	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			7.09200	7.11200		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4986.00000	5073	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6405.00000	6239	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6970.00000	7076	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		5225.00000	5079	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		508.00000	523	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14719.00000	14480	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1118.00000	1147	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		12110.00000	11885	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2065.00000	2111	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		9852.00000	9645	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3361.00000	3428	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7958.00000	7770	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9188.00000	9312	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4293.00000	4164	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11588.00000	11728	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3557.00000	3444	1.89	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	8.00	Call		14098.00000	14252	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2945.00000	2846	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16452.00000	16624	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2189.00000	2107	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18953.00000	19141	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1594.00000	1528	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			7.07300	7.09600		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5712.00000	5800	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6699.00000	6551	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1091.00000	1119	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12449.00000	12242	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1909.00000	1952	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10661.00000	10467	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2944.00000	3002	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		9098.00000	8919	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4247.00000	4320	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7813.00000	7650	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7433.00000	7534	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5851.00000	5716	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9293.00000	9407	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		5153.00000	5030	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11265.00000	11389	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4575.00000	4463	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13363.00000	13496	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		4133.00000	4030	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15131.00000	15276	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3370.00000	3279	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17001.00000	17158	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2719.00000	2640	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18964.00000	19132	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2170.00000	2102	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.36500	7.38000		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18438.00000	18806	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		10509.00000	9881	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		30275.00000	30815	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		6066.00000	5609	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		43669.00000	44348	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		3493.00000	3176	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		57869.00000	58650	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		2034.00000	1819	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		72401.00000	73252	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		1208.00000	1063	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		86775.00000	87696	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		520.00000	445	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.00	Call		101235.00000	102196	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		205.00000	170	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		115596.00000	116578	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		74.00000	59	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.36600	7.38200		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		23948.00000	24381	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		16325.00000	15718	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		35318.00000	35864	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		11768.00000	11275	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		47798.00000	48439	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		8622.00000	8223	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		60948.00000	61664	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		6440.00000	6116	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		74460.00000	75235	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		4907.00000	4643	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		87346.00000	88198	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		3031.00000	2844	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		100602.00000	101514	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1801.00000	1674	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		114046.00000	115003	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		1028.00000	946	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.36700	7.38300		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		29473.00000	29901	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		22088.00000	21501	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		20327.00000	20659	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		28801.00000	28118	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		7074.00000	7221	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		48169.00000	47301	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		12778.00000	13013	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		37410.00000	36630	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		40579.00000	41089	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		17626.00000	17122	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		52522.00000	53102	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		14290.00000	13854	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		65004.00000	65642	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		11772.00000	11394	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		77808.00000	78493	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9850.00000	9520	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		89452.00000	90204	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7039.00000	6776	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		101527.00000	102338	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4922.00000	4718	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		113907.00000	114767	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3368.00000	3213	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.37300	7.39000		6.85	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	7.50	Call		33152.00000	33611	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		26376.00000	25783	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		23928.00000	24303	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		32631.00000	31954	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		16014.00000	16301	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		40480.00000	39714	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9667.00000	9866	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50185.00000	49333	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		44232.00000	44762	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		22256.00000	21733	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		56022.00000	56610	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		19117.00000	18653	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		68202.00000	68838	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		16636.00000	16221	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		80641.00000	81318	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		14676.00000	14301	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		91361.00000	92098	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		11255.00000	10940	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		102503.00000	103295	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		8506.00000	8247	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		113976.00000	114817	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		6335.00000	6125	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.36700	7.38200		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		20531.00000	21004	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		11232.00000	10515	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		10877.00000	11107	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		21409.00000	20449	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		33705.00000	34446	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		5055.00000	4606	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		49451.00000	50412	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		1919.00000	1690	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		66566.00000	67662	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		607.00000	513	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4883.00000	4955	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		35741.00000	34623	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		118633.00000	119822	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6.00000	4	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		84101.00000	85260	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		159.00000	127	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		101529.00000	102710	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		34.00000	26	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.36600	7.38200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		26807.00000	27354	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17645.00000	16942	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	7.25	Call		17318.00000	17686	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		27691.00000	26809	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		38701.00000	39433	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		10470.00000	9951	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		52599.00000	53500	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5752.00000	5403	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		67935.00000	68971	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2914.00000	2700	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10338.00000	10559	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		40725.00000	39695	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		84122.00000	85254	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1356.00000	1237	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		100671.00000	101861	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		579.00000	519	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		117237.00000	118460	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		226.00000	199	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.36800	7.38400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		31011.00000	31568	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22144.00000	21469	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		21715.00000	22128	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32081.00000	31263	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5328.00000	5435	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		76219.00000	75095	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9045.00000	9227	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		59277.00000	58228	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		14424.00000	14710	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		44486.00000	43541	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		42229.00000	42933	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14579.00000	14052	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		55122.00000	55964	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		9128.00000	8739	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		69332.00000	70293	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5422.00000	5151	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		84460.00000	85514	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3048.00000	2872	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		100126.00000	101250	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1620.00000	1512	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.37500	7.39100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		34883.00000	35435	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26687.00000	26029	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8222.00000	8375	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		78441.00000	77383	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12569.00000	12797	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		62490.00000	61509	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		18385.00000	18707	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	7.00	Put		48479.00000	47592	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		25809.00000	26241	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36535.00000	35757	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		45539.00000	46212	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18857.00000	18320	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		57611.00000	58400	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12866.00000	12445	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		70859.00000	71753	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8463.00000	8147	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		85005.00000	85988	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5362.00000	5134	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		99767.00000	100820	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3268.00000	3111	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		114887.00000	115994	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1915.00000	1812	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.35200	7.36700		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		53433.00000	54457	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		1985.00000	1747	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.35300	7.36800		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		56817.00000	57710	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6079.00000	5726	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.35300	7.36900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		25040.00000	25486	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		34846.00000	33981	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		35040.00000	35633	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		24385.00000	23666	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6724.00000	6848	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		81215.00000	80028	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11018.00000	11224	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63380.00000	62275	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		17053.00000	17368	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		47859.00000	46863	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		46947.00000	47689	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16355.00000	15787	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		60508.00000	61392	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10489.00000	10061	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		75370.00000	76378	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6419.00000	6115	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		91147.00000	92253	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3743.00000	3538	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		107466.00000	108648	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2077.00000	1947	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		124017.00000	125250	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1096.00000	1018	7.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future			7.35700	7.37300		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		28524.00000	28996	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38519.00000	37698	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		38313.00000	38911	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28123.00000	27429	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9300.00000	9471	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		83054.00000	81932	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		14097.00000	14350	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		66049.00000	65009	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		20461.00000	20815	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		51165.00000	50227	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		49740.00000	50468	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19875.00000	19309	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		62621.00000	63471	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13573.00000	13130	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		76695.00000	77655	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8946.00000	8613	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		91667.00000	92720	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5684.00000	5444	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		107241.00000	108369	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3478.00000	3313	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		123150.00000	124334	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2049.00000	1939	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.32700	7.34200		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		55723.00000	56772	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		1864.00000	1637	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.32800	7.34300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		59063.00000	59981	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5845.00000	5502	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.32600	7.34200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		13962.00000	14458	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		21652.00000	20817	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		24644.00000	25395	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11621.00000	11039	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2878.00000	3006	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		53788.00000	52584	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		6870.00000	7148	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		35866.00000	34812	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		54971.00000	56126	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2217.00000	2040	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		38625.00000	39608	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5459.00000	5110	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		72576.00000	73832	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		772.00000	696	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	8.50	Call		90562.00000	91867	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		229.00000	202	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		108415.00000	109738	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		58.00000	50	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		125904.00000	127234	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		12.00000	10	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.32800	7.34400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		30287.00000	30783	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38053.00000	37233	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		40418.00000	41043	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27705.00000	27014	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15189.00000	15460	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		65657.00000	64611	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		21879.00000	22255	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50700.00000	49759	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		52166.00000	52921	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		19532.00000	18971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		65328.00000	66206	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13314.00000	12876	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		79634.00000	80622	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8764.00000	8435	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		94783.00000	95863	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5565.00000	5328	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		110480.00000	111633	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3406.00000	3243	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		126459.00000	127668	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2009.00000	1901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10103.00000	10287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		82830.00000	81698	8.55	0.00	0.00

Total for Derivatives:		1.00	1,872.00
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Grand Total:		1.00	1,872.00
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