



Daily MTM Report

Daily summary for 10/02/2006

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			6.86700	6.87500			0.00	0.00
R153 On 31/08/2010 Bond			7.20000	7.27000			0.00	0.00
R157 On 15/09/2015 Bond			7.31500	7.38000			0.00	0.00
R186 On 21/12/2026 Bond			6.96500	7.02500			0.00	0.00
R194 On 28/02/2008 Bond			7.07000	7.15000			0.00	0.00
R201 On 21/12/2014 Bond			7.29500	7.36000			0.00	0.00
R203 On 15/09/2017 Bond			7.29500	7.36000			0.00	0.00
R204 On 21/12/2018 Bond			7.27500	7.34000			0.00	0.00
R207 On 15/01/2020 Bond			7.24400	7.30900			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			243.03100	242.23400		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		122465.00000	130384	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		125.00000	74	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			247.41700	246.62300		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		166463.00000	174335	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		233.00000	165	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.83100	251.06500		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		210818.00000	218436	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		168.00000	126	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			256.24100	255.52000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		255288.00000	262478	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		88.00000	68	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			7.19300	7.25500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.31300	7.37300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.91700	6.97600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.09000	7.15400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.29200	7.35500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.27900	7.34100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.26900	7.33300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.23800	7.30200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.10000	7.10000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.02000	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		621.00000	620	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		577.00000	571	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.99500	6.99400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		946.00000	944	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		960.00000	956	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.07500	7.09000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1349.00000	1328	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1129.00000	1144	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.18500	7.22400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1124.00000	1082	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1800.00000	1853	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.29100	7.29900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1401.00000	1391	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1894.00000	1903	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.37200	7.40900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1685.00000	1640	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1908.00000	1953	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.41100	7.52000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2060.00000	1917	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2007.00000	2152	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.20800	7.24800		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		9578.00000	9147	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9560.00000	9893	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.25400	7.31800		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14443.00000	13808	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13181.00000	13735	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.30700	7.39000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18335.00000	17520	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15738.00000	16463	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.39600	7.46500		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14651.00000	12828	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		5719.00000	6754	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.42900	7.50100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19570.00000	17760	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9155.00000	10320	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.46200	7.53900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23583.00000	21684	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		11607.00000	12882	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.43800	7.49800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		20598.00000	17485	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		3224.00000	4277	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			7.45400	7.51500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		24906.00000	22007	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		6364.00000	7690	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.47000	7.53200		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		28512.00000	25685	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8806.00000	10263	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.55000	6.70500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.67700	6.83200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.81100	6.97400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.85800	6.93600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.93000	7.00800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00000	7.07800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96100	7.01300		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.19900	7.27300		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		7799.00000	9317	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		8745.00000	7216	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14225.00000	16283	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		4941.00000	3954	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22095.00000	24545	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		2692.00000	2096	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30854.00000	33556	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1439.00000	1095	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40086.00000	42937	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		766.00000	571	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1092.00000	1490	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22829.00000	20181	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3442.00000	4350	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		14727.00000	12590	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49421.00000	52381	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		301.00000	215	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		58921.00000	61933	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		106.00000	72	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		68441.00000	71475	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		33.00000	21	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		77908.00000	80951	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		9.00000	6	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.18600	7.26400		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		12044.00000	13579	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12588.00000	11088	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18193.00000	20075	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9070.00000	7916	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7227.00000	8368	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		17539.00000	15644	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25235.00000	27397	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		6542.00000	5669	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32912.00000	35290	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4747.00000	4090	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		41018.00000	43558	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3477.00000	2982	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48970.00000	51671	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		2149.00000	1814	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57281.00000	60100	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1273.00000	1057	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65823.00000	68726	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		721.00000	589	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.18600	7.26500		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		15335.00000	16798	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		15884.00000	14452	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		42175.00000	44401	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6826.00000	6158	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49044.00000	51419	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4936.00000	4417	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6549.00000	7434	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		25577.00000	23568	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		10472.00000	11654	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20216.00000	18503	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		21206.00000	22917	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12649.00000	11466	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		27710.00000	29630	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10135.00000	9162	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		34690.00000	36783	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8185.00000	7384	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3640.00000	4238	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		32044.00000	29748	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56273.00000	58773	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3490.00000	3096	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63786.00000	66389	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2412.00000	2121	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71511.00000	74196	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1627.00000	1418	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.20100	7.27800		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		17929.00000	19251	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		18888.00000	17571	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5710.00000	6382	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		32728.00000	30760	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9021.00000	9918	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		27272.00000	25530	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		13124.00000	14241	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		22689.00000	21166	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		23810.00000	25311	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		16242.00000	15104	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		30144.00000	31795	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14127.00000	13138	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		36813.00000	38589	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12424.00000	11560	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		43726.00000	45606	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		11042.00000	10282	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		49663.00000	51663	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		8759.00000	8120	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55910.00000	58019	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6861.00000	6331	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62425.00000	64631	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5305.00000	4872	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		69165.00000	71456	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4049.00000	3700	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.31900	7.38700		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		21654.00000	25127	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		12204.00000	9949	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10604.00000	12906	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		22177.00000	18750	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		36049.00000	40473	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		5993.00000	4689	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		52944.00000	58003	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		2691.00000	2021	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		71341.00000	76725	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		1289.00000	945	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		108792.00000	114431	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		304.00000	215	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3876.00000	5035	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		36899.00000	32330	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		90081.00000	95634	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		621.00000	446	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		127240.00000	132936	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		98.00000	66	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		145460.00000	151179	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		28.00000	18	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.31800	7.38700		6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		29778.00000	33030	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		20546.00000	18120	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		18472.00000	20968	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		29776.00000	26594	5.88	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.75	Call		43664.00000	47542	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		14296.00000	12495	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		59098.00000	63456	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		9983.00000	8664	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		75511.00000	80226	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		7033.00000	6070	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9979.00000	11672	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		42227.00000	38241	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		92464.00000	97438	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		4995.00000	4292	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		109033.00000	114258	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2940.00000	2486	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		126016.00000	131416	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1655.00000	1377	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		143170.00000	148685	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		891.00000	728	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.32300	7.39100		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		36586.00000	39625	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		27894.00000	25475	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		95707.00000	100151	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		10576.00000	9560	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		9027.00000	10320	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		61643.00000	57477	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		16026.00000	17915	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		47811.00000	44240	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		25299.00000	27786	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		36651.00000	33678	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		49966.00000	53476	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		21612.00000	19663	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		64477.00000	68372	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		16835.00000	15271	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		79836.00000	84037	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		13270.00000	12013	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		110676.00000	115376	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7327.00000	6568	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		126176.00000	131084	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4953.00000	4401	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		142027.00000	147097	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3265.00000	2875	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		158073.00000	163265	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2098.00000	1831	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		174180.00000	179461	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1314.00000	1136	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.33600	7.40400		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		41653.00000	44554	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		34193.00000	31778	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		20187.00000	22140	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		52177.00000	48813	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		30073.00000	32525	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		42153.00000	39288	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		55554.00000	58829	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		28919.00000	26876	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		70352.00000	73926	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		24896.00000	23154	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		85640.00000	89456	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		21712.00000	20212	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		101298.00000	105308	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		19240.00000	17933	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		114699.00000	118944	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		14844.00000	13771	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		128622.00000	133073	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		11297.00000	10431	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		142955.00000	147583	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		8480.00000	7791	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		157589.00000	162367	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6277.00000	5738	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		172424.00000	177326	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4582.00000	4167	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.96100	7.02200		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		24575.00000	28783	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		27613.00000	23372	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		46150.00000	51920	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		15247.00000	12568	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		71897.00000	78741	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		8298.00000	6693	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		99639.00000	107148	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		4536.00000	3596	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		128005.00000	135901	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2539.00000	1986	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2885.00000	3829	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		77770.00000	70264	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		10261.00000	12665	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		48542.00000	42497	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		155770.00000	163965	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1032.00000	778	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		183344.00000	191688	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		382.00000	277	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		210314.00000	218725	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		128.00000	89	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		236489.00000	244925	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		39.00000	26	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.95200	7.01400		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		37040.00000	41399	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		38960.00000	34784	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		58848.00000	64293	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		27071.00000	23981	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		83390.00000	89652	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		19143.00000	16869	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		109356.00000	116209	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		13811.00000	12130	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		135946.00000	143219	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10229.00000	8967	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		20574.00000	23646	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		57473.00000	52009	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		160973.00000	168673	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6162.00000	5326	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		186447.00000	194453	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		3571.00000	3042	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		211942.00000	220157	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1992.00000	1671	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		237148.00000	245498	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1069.00000	884	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		261853.00000	270284	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		553.00000	450	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.94500	7.00700		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		48725.00000	53109	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		49678.00000	45583	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		70815.00000	76035	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		38319.00000	35059	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		94845.00000	100720	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		30106.00000	27502	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		119950.00000	126330	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		24125.00000	22025	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		145522.00000	152288	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		19719.00000	18005	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		168481.00000	175668	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		13762.00000	12468	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		192023.00000	199551	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		9404.00000	8452	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		215837.00000	223633	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		6293.00000	5610	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		239659.00000	247660	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		4125.00000	3647	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		17424.00000	19772	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		89115.00000	82984	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		31143.00000	34538	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		66807.00000	61723	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			6.94200	7.00300		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		55652.00000	59969	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		56057.00000	52092	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		78433.00000	83463	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		45640.00000	42386	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		22226.00000	24756	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		92806.00000	87052	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		37236.00000	40700	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		72082.00000	67262	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		102701.00000	108290	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		37896.00000	35202	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		127823.00000	133847	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		32146.00000	29887	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		153201.00000	159565	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		27743.00000	25823	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		174842.00000	181594	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		20649.00000	19118	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		197069.00000	204153	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		15144.00000	13944	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		219641.00000	227002	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10945.00000	10022	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		242342.00000	249927	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7797.00000	7099	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.05000	7.14000		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4278.00000	5240	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2383.00000	1790	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1987.00000	2616	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4406.00000	3481	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7414.00000	8625	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1227.00000	884	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11066.00000	12435	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		612.00000	426	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15001.00000	16457	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		301.00000	204	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		12.00000	25	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		15517.00000	13975	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		134.00000	224	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		11253.00000	9789	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		670.00000	974	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7427.00000	6177	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19074.00000	20576	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		153.00000	101	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		23172.00000	24706	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		52.00000	32	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		27311.00000	28859	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		15.00000	9	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		31453.00000	33006	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		4.00000	2	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			6.99500	7.09600		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3879.00000	4590	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5318.00000	4515	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6063.00000	6961	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3760.00000	3144	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8737.00000	9786	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2710.00000	2246	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11678.00000	12846	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1946.00000	1599	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14847.00000	16101	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1428.00000	1168	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2164.00000	2669	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7363.00000	6354	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18135.00000	19455	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1046.00000	851	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21378.00000	22763	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		637.00000	508	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24747.00000	26180	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		371.00000	291	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28199.00000	29665	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		207.00000	159	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.95700	7.06400		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5210.00000	5876	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6021.00000	5331	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7242.00000	8021	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4889.00000	4312	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		549.00000	706	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14152.00000	12952	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1195.00000	1466	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11579.00000	10493	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2187.00000	2590	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		9366.00000	8413	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3534.00000	4072	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7522.00000	6704	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9503.00000	10378	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4000.00000	3519	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11940.00000	12895	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3302.00000	2900	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		14484.00000	15505	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2722.00000	2387	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16878.00000	17969	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2007.00000	1742	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19416.00000	20568	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1448.00000	1244	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.94000	7.05100		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5884.00000	6451	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6409.00000	5833	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7631.00000	8269	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5587.00000	5082	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1147.00000	1363	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12043.00000	11116	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1993.00000	2302	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10282.00000	9448	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3057.00000	3457	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8748.00000	8005	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4391.00000	4878	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7494.00000	6838	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9515.00000	10214	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4912.00000	4468	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11508.00000	12258	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4355.00000	3963	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13623.00000	14416	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3930.00000	3581	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15415.00000	16258	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3192.00000	2892	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17309.00000	18198	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2564.00000	2310	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19293.00000	20224	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2036.00000	1825	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.30000	7.36700		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18491.00000	21236	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		9699.00000	7981	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		30507.00000	33905	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		5435.00000	4368	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		44072.00000	47895	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		3032.00000	2392	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		58408.00000	62491	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		1710.00000	1329	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		73039.00000	77276	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		984.00000	756	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		87521.00000	91881	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		402.00000	298	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		102043.00000	106464	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		149.00000	106	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		116436.00000	120884	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		50.00000	34	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.30000	7.36900		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24104.00000	26724	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		15636.00000	13762	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		35568.00000	38663	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		11173.00000	9775	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		48137.00000	51588	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		8117.00000	7073	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		61365.00000	65074	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		6013.00000	5227	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		74944.00000	78839	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		4547.00000	3948	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		87929.00000	92025	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2770.00000	2371	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		101266.00000	105507	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1620.00000	1367	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		114771.00000	119112	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		910.00000	756	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.30300	7.37100		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		20408.00000	22413	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		28120.00000	25800	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		29617.00000	32060	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		21471.00000	19588	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		7070.00000	8105	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		47404.00000	44113	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		12807.00000	14331	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		36678.00000	33876	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		40780.00000	43582	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		17067.00000	15543	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		52778.00000	55863	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		13784.00000	12543	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		65309.00000	68616	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		11316.00000	10296	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		78156.00000	81636	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9438.00000	8591	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		89877.00000	93556	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6702.00000	6056	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		102022.00000	105867	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4656.00000	4175	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		114462.00000	118439	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3162.00000	2813	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.31200	7.38000		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		33248.00000	35590	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25853.00000	23976	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		23985.00000	25965	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		32069.00000	29830	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		16036.00000	17613	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		39884.00000	37241	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9665.00000	10817	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		49565.00000	46498	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		44363.00000	47002	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		21767.00000	20187	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		56183.00000	59061	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		18660.00000	17318	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		68392.00000	71460	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		16208.00000	15057	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		80856.00000	84079	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		14274.00000	13277	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		91633.00000	95041	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10908.00000	10097	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		102829.00000	106399	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		8213.00000	7565	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		114352.00000	118060	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		6092.00000	5582	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.29800	7.36500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		10913.00000	13164	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		20096.00000	17010	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		20848.00000	24211	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		10200.00000	8225	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		34382.00000	38677	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		4384.00000	3340	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		50448.00000	55338	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		1567.00000	1120	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		67767.00000	72951	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		459.00000	306	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4791.00000	6032	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		34300.00000	30204	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		119979.00000	125315	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		3.00000	2	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		85401.00000	90696	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		110.00000	68	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		102865.00000	108193	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		21.00000	12	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.29600	7.36400		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17572.00000	19986	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		26539.00000	23616	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	7.50	Call		27265.00000	30440	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16696.00000	14535	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		39388.00000	43258	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		9750.00000	8284	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		53509.00000	57938	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5255.00000	4348	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		69030.00000	73857	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2603.00000	2093	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10444.00000	12123	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		39424.00000	35767	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		85353.00000	90430	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1180.00000	921	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		101988.00000	107205	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		489.00000	370	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		118603.00000	123890	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		185.00000	135	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.29900	7.36700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		22017.00000	24453	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		31075.00000	28259	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		31467.00000	34515	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21292.00000	19088	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5358.00000	6215	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		74941.00000	70546	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9130.00000	10430	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58055.00000	54102	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		14601.00000	16438	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43354.00000	39939	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		42854.00000	46475	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13896.00000	12265	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		55914.00000	60029	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8612.00000	7475	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		70274.00000	74782	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5055.00000	4311	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		85524.00000	90319	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2805.00000	2348	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		101283.00000	106272	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1469.00000	1206	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.30900	7.37600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		35266.00000	38151	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25935.00000	23735	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		26079.00000	28464	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		35670.00000	32969	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8270.00000	9304	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		77354.00000	73302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12669.00000	14102	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	6.75	Put		61455.00000	57802	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		18559.00000	20450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47519.00000	44324	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		46045.00000	49408	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18228.00000	16504	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		58241.00000	62032	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12360.00000	11066	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		71605.00000	75760	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8075.00000	7144	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		85854.00000	90299	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5076.00000	4435	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		100701.00000	105365	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3068.00000	2646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		115887.00000	120708	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1781.00000	1515	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.27800	7.34500		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		54881.00000	60096	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		1583.00000	1131	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.27700	7.34500		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		58132.00000	62868	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5483.00000	4543	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.27900	7.34700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		25553.00000	28217	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		33555.00000	30618	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		35757.00000	39041	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23298.00000	20981	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6828.00000	7841	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		79516.00000	74927	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11218.00000	12705	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		61777.00000	57663	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		17391.00000	19439	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		46393.00000	42841	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		47879.00000	51744	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15484.00000	13748	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		61649.00000	66017	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9826.00000	8593	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		76697.00000	81470	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5942.00000	5114	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		92627.00000	97702	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3419.00000	2893	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		109062.00000	114348	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1870.00000	1555	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		125695.00000	131118	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		971.00000	793	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			7.28500	7.35200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		29050.00000	31663	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		37348.00000	34520	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		39007.00000	42149	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27120.00000	24821	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9456.00000	10616	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		81512.00000	77232	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		14348.00000	15942	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		64603.00000	60755	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		20837.00000	22923	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		49844.00000	46489	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		50610.00000	54254	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19047.00000	17250	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		63662.00000	67755	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12917.00000	11569	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		77894.00000	82364	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8447.00000	7477	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		93001.00000	97773	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5321.00000	4652	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		108686.00000	113686	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3226.00000	2784	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		124680.00000	129842	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1881.00000	1602	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.24700	7.31400		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		57682.00000	63003	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		1440.00000	1025	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.24600	7.31400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		60841.00000	65701	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5182.00000	4285	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.24500	7.31300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		14855.00000	17592	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		20130.00000	17172	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		26000.00000	29798	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		10561.00000	8663	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3103.00000	3981	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		51598.00000	46781	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		7366.00000	9059	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		33946.00000	29944	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		57066.00000	62283	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1896.00000	1418	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		40407.00000	45064	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4825.00000	3787	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		74855.00000	80366	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		635.00000	451	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		92929.00000	98565	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		180.00000	121	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		110816.00000	116496	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		43.00000	28	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		128316.00000	134008	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		9.00000	5	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.24900	7.31600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		31125.00000	33873	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		36587.00000	33790	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		41484.00000	44766	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		26466.00000	24204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15635.00000	17338	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		63798.00000	59957	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		22507.00000	24718	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		49023.00000	45689	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		53462.00000	57247	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18524.00000	16764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		66844.00000	71073	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12525.00000	11209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		81346.00000	85948	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8171.00000	7227	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		96661.00000	101558	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5138.00000	4490	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		112490.00000	117608	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3112.00000	2685	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		128569.00000	133845	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1814.00000	1545	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10400.00000	11653	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		80823.00000	76531	8.55	0.00	0.00

Total for Derivatives:							0.00	1,872.00
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Grand Total:							0.00	1,872.00
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