



# Daily MTM Report

Daily summary for 13/02/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			6.84000	6.86700			0.00	0.00
R153 On 31/08/2010 Bond			7.23000	7.20000			0.00	0.00
R157 On 15/09/2015 Bond			7.33500	7.31500			0.00	0.00
R186 On 21/12/2026 Bond			6.98000	6.96500			0.00	0.00
R194 On 28/02/2008 Bond			7.10500	7.07000			0.00	0.00
R201 On 21/12/2014 Bond			7.31500	7.29500			0.00	0.00
R203 On 15/09/2017 Bond			7.31500	7.29500			0.00	0.00
R204 On 21/12/2018 Bond			7.29500	7.27500			0.00	0.00
R207 On 15/01/2020 Bond			7.26400	7.24400			0.00	0.00

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

## Derivatives

GOVI On 04/05/2006 jGovi			242.76100	243.03100		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		130384.00000	127683	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		74.00000	73	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			247.15300	247.41700		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		174335.00000	171701	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		165.00000	171	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.58800	251.83100		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		218436.00000	216010	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		126.00000	130	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			256.02400	256.24100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		262478.00000	260310	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		68.00000	70	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			7.22000	7.19300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.33000	7.31300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.93200	6.91700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.11800	7.09000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.31100	7.29200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.29800	7.27900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.28800	7.26900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.25700	7.23800		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			7.03600	7.02000		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		620.00000	630	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		571.00000	542	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.99800	6.99500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		944.00000	940	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		956.00000	945	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.07900	7.07500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1328.00000	1326	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1144.00000	1132	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.20100	7.18500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1082.00000	1092	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1853.00000	1825	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.31600	7.29100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1391.00000	1413	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1903.00000	1864	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.38500	7.37200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1640.00000	1650	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1953.00000	1932	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.45100	7.41100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1917.00000	1963	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2152.00000	2092	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.23100	7.20800		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		9147.00000	9187	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9893.00000	9494	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.28800	7.25400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13808.00000	14003	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13735.00000	13298	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.35100	7.30700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17520.00000	17836	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16463.00000	15962	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.43000	7.39600		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		12828.00000	13520	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		6754.00000	6037	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.46400	7.42900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		17760.00000	18495	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		10320.00000	9608	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.50000	7.46200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		21684.00000	22502	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		12882.00000	12132	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.46400	7.43800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		17485.00000	18645	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		4277.00000	3632	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			7.47900	7.45400		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		22007.00000	23053	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		7690.00000	7004	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.49500	7.47000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		25685.00000	26706	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		10263.00000	9557	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.69500	6.55000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.81500	6.67700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95200	6.81100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92500	6.85800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99800	6.93000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.06900	7.00000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00700	6.96100		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.23200	7.19900		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		9317.00000	8445	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		7216.00000	7704	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16283.00000	15184	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		3954.00000	4214	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		24545.00000	23309	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		2096.00000	2220	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33556.00000	32248	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1095.00000	1147	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		42937.00000	41596	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		571.00000	590	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1490.00000	1216	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		20181.00000	21266	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		4350.00000	3781	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12590.00000	13380	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52381.00000	51026	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		215.00000	220	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		61933.00000	60574	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		72.00000	72	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71475.00000	70115	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		21.00000	21	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		80951.00000	79591	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		6.00000	5	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.22000	7.18600		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		13579.00000	12773	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		11088.00000	11606	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		20075.00000	19118	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		7916.00000	8283	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		8368.00000	7745	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		15644.00000	16346	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		27397.00000	26327	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		5669.00000	5923	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		35290.00000	34139	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4090.00000	4263	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		43558.00000	42351	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2982.00000	3099	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		51671.00000	50418	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1814.00000	1885	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60100.00000	58817	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1057.00000	1098	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68726.00000	67424	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		589.00000	611	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.22000	7.18600		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		16798.00000	16056	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14452.00000	14957	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		44401.00000	43340	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6158.00000	6344	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		51419.00000	50309	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4417.00000	4553	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		7434.00000	6962	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		23568.00000	24343	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		11654.00000	11040	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		18503.00000	19136	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		22917.00000	22066	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		11466.00000	11862	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		29630.00000	28691	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		9162.00000	9469	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		36783.00000	35774	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7384.00000	7622	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		4238.00000	3909	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29748.00000	30666	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		58773.00000	57624	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3096.00000	3194	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		66389.00000	65210	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2121.00000	2188	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		74196.00000	72994	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1418.00000	1463	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.23200	7.20100		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		19251.00000	18623	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		17571.00000	18006	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6382.00000	6044	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		30760.00000	31486	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9918.00000	9476	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25530.00000	26151	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		14241.00000	13701	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21166.00000	21690	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		25311.00000	24607	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		15104.00000	15463	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		31795.00000	31028	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		13138.00000	13435	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		38589.00000	37771	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11560.00000	11806	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		45606.00000	44747	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		10282.00000	10486	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		51663.00000	50765	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		8120.00000	8285	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		58019.00000	57086	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6331.00000	6462	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		64631.00000	63669	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4872.00000	4974	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		71456.00000	70470	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3700.00000	3778	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.34100	7.31900		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		12906.00000	11815	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		18750.00000	19516	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		25127.00000	23653	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		9949.00000	10332	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		40473.00000	38768	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		4689.00000	4841	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		58003.00000	56188	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		2021.00000	2063	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		76725.00000	74871	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		945.00000	948	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		114431.00000	112566	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		215.00000	207	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5035.00000	4413	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		32330.00000	33564	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		95634.00000	93771	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		446.00000	439	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		132936.00000	131076	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		66.00000	62	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		151179.00000	149320	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		18.00000	16	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.33900	7.31800		6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		20968.00000	19960	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		26594.00000	27317	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		33030.00000	31785	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		18120.00000	18607	6.22	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		47542.00000	46120	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		12495.00000	12805	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		63456.00000	61913	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		8664.00000	8852	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		80226.00000	78604	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		6070.00000	6180	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		11672.00000	10946	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		38241.00000	39247	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		97438.00000	95767	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		4292.00000	4352	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		114258.00000	112554	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2486.00000	2514	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		131416.00000	129695	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1377.00000	1388	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		148685.00000	146956	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		728.00000	731	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.34300	7.32300		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		27786.00000	26847	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		33678.00000	34348	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		39625.00000	38517	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		25475.00000	25975	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		100151.00000	98670	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		9560.00000	9688	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		10320.00000	9791	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		57477.00000	58556	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		17915.00000	17174	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		44240.00000	45108	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		53476.00000	52231	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		19663.00000	20028	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		68372.00000	67024	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		15271.00000	15532	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		84037.00000	82613	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		12013.00000	12197	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		115376.00000	113851	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6568.00000	6652	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		131084.00000	129527	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4401.00000	4453	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		147097.00000	145519	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2875.00000	2906	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		163265.00000	161673	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1831.00000	1847	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		179461.00000	177861	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1136.00000	1144	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.35500	7.33600		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		32525.00000	31661	6.29	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	7.25	Put		39288.00000	39913	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		44554.00000	43557	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		31778.00000	32269	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		22140.00000	21433	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		48813.00000	49595	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		58829.00000	57721	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		26876.00000	27257	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		73926.00000	72733	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		23154.00000	23449	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		89456.00000	88196	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		20212.00000	20441	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		105308.00000	103997	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		17933.00000	18110	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		118944.00000	117588	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		13771.00000	13904	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		133073.00000	131681	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		10431.00000	10528	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		147583.00000	146164	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7791.00000	7860	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		162367.00000	160926	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5738.00000	5785	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		177326.00000	175869	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4167.00000	4198	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.97600	6.96100		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		28783.00000	27193	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		23372.00000	23867	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		51920.00000	49985	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		12568.00000	12718	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		78741.00000	76651	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		6693.00000	6688	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		107148.00000	105006	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		3596.00000	3539	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		135901.00000	133754	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1986.00000	1923	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3829.00000	3342	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		70264.00000	71862	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12665.00000	11609	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		42497.00000	43526	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		163965.00000	161840	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		778.00000	739	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		191688.00000	189583	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		277.00000	257	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		218725.00000	216631	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		89.00000	81	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		244925.00000	242837	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		26.00000	23	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.96800	6.95200		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		41399.00000	39885	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		34784.00000	35480	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		64293.00000	62498	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		23981.00000	24397	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		89652.00000	87674	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		16869.00000	17101	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		116209.00000	114116	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12130.00000	12247	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		143219.00000	141057	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8967.00000	9016	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		23646.00000	22502	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		52009.00000	53075	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		168673.00000	166475	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		5326.00000	5338	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		194453.00000	192237	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		3042.00000	3037	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		220157.00000	217936	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1671.00000	1661	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		245498.00000	243277	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		884.00000	873	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		270284.00000	268066	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		450.00000	442	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.96000	6.94500		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		53109.00000	51722	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		45583.00000	46254	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		76035.00000	74438	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		35059.00000	35521	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		100720.00000	98971	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		27502.00000	27811	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		126330.00000	124474	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		22025.00000	22228	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		152288.00000	150356	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		18005.00000	18132	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		175668.00000	173684	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		12468.00000	12543	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		199551.00000	197532	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		8452.00000	8491	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		223633.00000	221592	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5610.00000	5627	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		247660.00000	245606	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3647.00000	3651	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		19772.00000	18953	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		82984.00000	84223	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		34538.00000	33414	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		61723.00000	62657	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			6.95600	6.94200		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		59969.00000	58704	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		52092.00000	52734	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		83463.00000	82023	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42386.00000	42854	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		24756.00000	23958	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		87052.00000	88162	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		40700.00000	39650	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		67262.00000	68119	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		108290.00000	106720	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		35202.00000	35540	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		133847.00000	132181	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		29887.00000	30128	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		159565.00000	157828	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		25823.00000	25994	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		181594.00000	179803	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		19118.00000	19234	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		204153.00000	202322	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		13944.00000	14021	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		227002.00000	225141	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10022.00000	10069	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		249927.00000	248047	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7099.00000	7126	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.09200	7.05000		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		2616.00000	2245	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3481.00000	3835	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5240.00000	4712	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1790.00000	1988	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8625.00000	7997	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		884.00000	982	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12435.00000	11752	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		426.00000	469	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16457.00000	15750	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		204.00000	222	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		25.00000	15	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		13975.00000	14691	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		224.00000	160	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9789.00000	10451	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		974.00000	778	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6177.00000	6707	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20576.00000	19858	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		101.00000	109	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24706.00000	23983	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		32.00000	34	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28859.00000	28134	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		9.00000	9	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33006.00000	32280	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		2.00000	2	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.04100	6.99500		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4590.00000	4211	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4515.00000	4826	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6961.00000	6496	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3144.00000	3369	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9786.00000	9256	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2246.00000	2405	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12846.00000	12267	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1599.00000	1710	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16101.00000	15489	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1168.00000	1245	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2669.00000	2390	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6354.00000	6766	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19455.00000	18818	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		851.00000	905	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22763.00000	22106	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		508.00000	541	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26180.00000	25509	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		291.00000	310	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29665.00000	28985	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		159.00000	169	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			7.00400	6.95700		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5876.00000	5540	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5331.00000	5591	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8021.00000	7635	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4312.00000	4522	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		706.00000	619	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12952.00000	13461	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1466.00000	1320	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10493.00000	10943	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2590.00000	2378	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8413.00000	8797	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4072.00000	3796	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6704.00000	7023	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		10378.00000	9949	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3519.00000	3687	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12895.00000	12433	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2900.00000	3034	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		15505.00000	15016	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2387.00000	2494	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17969.00000	17455	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1742.00000	1824	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20568.00000	20032	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1244.00000	1305	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.98600	6.94000		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6451.00000	6182	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5833.00000	6038	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		8269.00000	7970	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5082.00000	5257	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1363.00000	1254	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11116.00000	11481	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2302.00000	2149	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9448.00000	9769	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3457.00000	3263	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8005.00000	8285	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4878.00000	4644	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6838.00000	7078	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		10214.00000	9889	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4468.00000	4617	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		12258.00000	11911	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3963.00000	4090	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		14416.00000	14052	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3581.00000	3690	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		16258.00000	15876	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2892.00000	2984	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		18198.00000	17799	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2310.00000	2386	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		20224.00000	19812	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1825.00000	1886	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.32100	7.30000		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		21236.00000	20093	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		7981.00000	8239	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		33905.00000	32602	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		4368.00000	4467	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		47895.00000	46516	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		2392.00000	2415	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		62491.00000	61082	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		1329.00000	1322	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		77276.00000	75858	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		756.00000	740	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		91881.00000	90467	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		298.00000	286	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		106464.00000	105056	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		106.00000	100	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		120884.00000	119480	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		34.00000	31	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.32100	7.30000		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		26724.00000	25727	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		13762.00000	14135	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		38663.00000	37529	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		9775.00000	10011	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		51588.00000	50362	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		7073.00000	7218	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		65074.00000	63789	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		5227.00000	5313	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		78839.00000	77516	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3948.00000	3996	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		92025.00000	90677	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2371.00000	2394	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		105507.00000	104145	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1367.00000	1375	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		119112.00000	117743	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		756.00000	757	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.32300	7.30300		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		22413.00000	21660	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		25800.00000	26322	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		32060.00000	31173	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		19588.00000	19975	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		8105.00000	7684	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44113.00000	44966	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		14331.00000	13737	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		33876.00000	34556	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		43582.00000	42588	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		15543.00000	15824	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		55863.00000	54791	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		12543.00000	12746	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		68616.00000	67486	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		10296.00000	10441	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		81636.00000	80463	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8591.00000	8693	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		93556.00000	92349	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6056.00000	6124	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		105867.00000	104635	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4175.00000	4217	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		118439.00000	117189	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2813.00000	2838	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.33100	7.31200		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	7.25	Call		25965.00000	25272	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		29830.00000	30318	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		35590.00000	34790	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23976.00000	24357	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		17613.00000	17046	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37241.00000	37855	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		10817.00000	10390	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		46498.00000	47251	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		47002.00000	46115	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		20187.00000	20482	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		59061.00000	58107	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		17318.00000	17545	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		71460.00000	70455	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		15057.00000	15233	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		84079.00000	83033	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		13277.00000	13412	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		95041.00000	93960	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10097.00000	10197	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		106399.00000	105290	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		7565.00000	7637	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		118060.00000	116930	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5582.00000	5633	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.31900	7.29800		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		13164.00000	12127	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		17010.00000	17649	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		24211.00000	22846	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		8225.00000	8537	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		38677.00000	37110	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		3340.00000	3451	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		55338.00000	53686	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		1120.00000	1144	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		72951.00000	71276	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		306.00000	307	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6032.00000	5377	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		30204.00000	31226	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		125315.00000	123639	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		2.00000	2	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		90696.00000	89018	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		68.00000	66	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		108193.00000	106516	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		12.00000	11	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.31700	7.29600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		19986.00000	19010	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		23616.00000	24292	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		30440.00000	29237	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		14535.00000	14984	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		43258.00000	41874	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		8284.00000	8551	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		57938.00000	56428	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4348.00000	4490	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		73857.00000	72272	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2093.00000	2159	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		12123.00000	11396	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		35767.00000	36691	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		90430.00000	88805	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		921.00000	948	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		107205.00000	105562	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		370.00000	379	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		123890.00000	122240	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		135.00000	138	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.31900	7.29900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		24453.00000	23554	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		28259.00000	28908	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		34515.00000	33441	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		19088.00000	19562	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		6215.00000	5847	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		70546.00000	71726	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		10430.00000	9900	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		54102.00000	55121	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		16438.00000	15726	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		39939.00000	40776	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		46475.00000	45251	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12265.00000	12589	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		60029.00000	58687	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7475.00000	7682	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		74782.00000	73355	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4311.00000	4433	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		90319.00000	88837	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2348.00000	2414	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		106272.00000	104757	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1206.00000	1239	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.32800	7.30900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		28464.00000	27631	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		32969.00000	33582	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		38151.00000	37179	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		23735.00000	24208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		9304.00000	8897	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		73302.00000	74341	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		14102.00000	13561	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		57802.00000	58707	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		20450.00000	19764	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		44324.00000	45084	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		49408.00000	48312	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16504.00000	16854	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		62032.00000	60833	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11066.00000	11312	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		75760.00000	74479	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7144.00000	7308	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		90299.00000	88958	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4435.00000	4540	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		105365.00000	103983	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2646.00000	2709	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		120708.00000	119298	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1515.00000	1552	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.29900	7.27800		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		60096.00000	58338	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		1131.00000	1154	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.29800	7.27700		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		62868.00000	61255	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4543.00000	4687	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.29900	7.27900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		28217.00000	27231	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		30618.00000	31283	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		39041.00000	37879	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		20981.00000	21470	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		7841.00000	7407	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		74927.00000	76144	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		12705.00000	12099	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		57663.00000	58708	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		19439.00000	18644	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		42841.00000	43697	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		51744.00000	50431	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		13748.00000	14086	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		66017.00000	64584	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8593.00000	8812	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		81470.00000	79951	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5114.00000	5247	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		97702.00000	96125	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2893.00000	2969	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		114348.00000	112736	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1555.00000	1594	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		131118.00000	129486	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		793.00000	812	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			7.30500	7.28500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		31663.00000	30713	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		34520.00000	35198	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		42149.00000	41045	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		24821.00000	25345	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		10616.00000	10144	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		77232.00000	78388	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		15942.00000	15318	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		60755.00000	61759	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		22923.00000	22137	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		46489.00000	47330	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		54254.00000	53013	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17250.00000	17637	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		67755.00000	66400	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11569.00000	11842	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		82364.00000	80920	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7477.00000	7661	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		97773.00000	96263	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4652.00000	4770	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		113686.00000	112129	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2784.00000	2856	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		129842.00000	128256	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1602.00000	1644	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.26800	7.24700		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		63003.00000	61218	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		1025.00000	1043	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.26700	7.24600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		65701.00000	64053	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4285.00000	4419	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.26600	7.24500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		17592.00000	16604	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		17172.00000	17948	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		29798.00000	28496	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		8663.00000	9124	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3981.00000	3623	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		46781.00000	48187	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		9059.00000	8411	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		29944.00000	31060	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		62283.00000	60616	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1418.00000	1515	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		45064.00000	43532	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		3787.00000	4018	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		80366.00000	78636	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		451.00000	485	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		98565.00000	96811	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		121.00000	131	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		116496.00000	114734	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		28.00000	30	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		134008.00000	132245	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		5.00000	6	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.26900	7.24900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		33873.00000	32879	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		33790.00000	34455	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		44766.00000	43618	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		24204.00000	24715	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		17338.00000	16675	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		59957.00000	60953	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		24718.00000	23889	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		45689.00000	46519	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		57247.00000	55963	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16764.00000	17139	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		71073.00000	69677	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11209.00000	11473	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		85948.00000	84465	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7227.00000	7404	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		101558.00000	100011	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4490.00000	4602	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		117608.00000	116017	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2685.00000	2753	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		133845.00000	132225	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1545.00000	1585	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		11653.00000	11146	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		76531.00000	77683	8.55	0.00	0.00

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<b>Total for Derivatives:</b>		<b>0.00</b>	<b>1,872.00</b>
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<b>Grand Total:</b>		<b>0.00</b>	<b>1,872.00</b>
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