



# Daily MTM Report

Daily summary for 14/02/2006

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			6.83400	6.84000			0.00	0.00
R153 On 31/08/2010 Bond			7.18500	7.23000			0.00	0.00
R157 On 15/09/2015 Bond			7.28500	7.33500			0.00	0.00
R186 On 21/12/2026 Bond			6.93000	6.98000			0.00	0.00
R194 On 28/02/2008 Bond			7.08500	7.10500			0.00	0.00
R201 On 21/12/2014 Bond			7.26500	7.31500			0.00	0.00
R203 On 15/09/2017 Bond			7.26500	7.31500			0.00	0.00
R204 On 21/12/2018 Bond			7.24500	7.29500			0.00	0.00
R207 On 15/01/2020 Bond			7.21300	7.26400			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			243.33100	242.76100		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		127683.00000	133358	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		73.00000	48	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			247.73300	247.15300		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		171701.00000	177461	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		171.00000	131	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			252.17700	251.58800		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		216010.00000	221873	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		130.00000	103	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			256.61600	256.02400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		260310.00000	266216	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		70.00000	56	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			7.17800	7.22000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.28200	7.33000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.88100	6.93200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.10100	7.11800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.26200	7.31100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.25100	7.29800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.23900	7.28800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.20700	7.25700		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			7.04900	7.03600		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		630.00000	643	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		542.00000	523	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.01400	6.99800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		940.00000	957	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		945.00000	922	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.05900	7.07900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1326.00000	1298	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1132.00000	1154	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.14900	7.20100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1092.00000	1038	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1825.00000	1898	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.25600	7.31600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1413.00000	1345	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1864.00000	1943	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.33100	7.38500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1650.00000	1587	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1932.00000	2000	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.44100	7.45100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1963.00000	1949	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2092.00000	2104	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.20200	7.23100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		9187.00000	8863	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9494.00000	9717	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.24800	7.28800		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14003.00000	13593	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13298.00000	13632	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.29600	7.35100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17836.00000	17289	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15962.00000	16436	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.37100	7.43000		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13520.00000	11991	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		6037.00000	6956	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.39800	7.46400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18495.00000	16869	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9608.00000	10715	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.42700	7.50000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22502.00000	20736	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		12132.00000	13383	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.39100	7.46400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		18645.00000	15029	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		3632.00000	5109	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			7.40300	7.47900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		23053.00000	19591	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		7004.00000	8836	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.41500	7.49500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		26706.00000	23195	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		9557.00000	11608	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.69400	6.69500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.81100	6.81500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94900	6.95200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92400	6.92500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99700	6.99800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.06800	7.06900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00600	7.00700		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.18400	7.23200		3.50	4.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		8445.00000	9458	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		7704.00000	6739	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15184.00000	16549	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		4214.00000	3601	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23309.00000	24925	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		2220.00000	1858	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		32248.00000	34022	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1147.00000	942	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		41596.00000	43461	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		590.00000	477	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1216.00000	1480	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		21266.00000	19553	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3781.00000	4388	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		13380.00000	12009	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		51026.00000	52956	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		220.00000	172	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		60574.00000	62534	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		72.00000	54	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		70115.00000	72088	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		21.00000	15	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		79591.00000	81568	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		5.00000	4	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.16800	7.22000		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		12773.00000	13818	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		11606.00000	10625	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19118.00000	20393	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		8283.00000	7533	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7745.00000	8525	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		16346.00000	15099	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		26327.00000	27786	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		5923.00000	5356	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		34139.00000	35740	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4263.00000	3838	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		42351.00000	44058	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3099.00000	2780	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		50418.00000	52231	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1885.00000	1672	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58817.00000	60707	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1098.00000	962	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67424.00000	69367	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		611.00000	528	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.16400	7.22000		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		16056.00000	17111	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14957.00000	13959	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		43340.00000	44930	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6344.00000	5880	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		50309.00000	52004	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4553.00000	4194	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6962.00000	7606	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		24343.00000	22933	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		11040.00000	11896	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		19136.00000	17938	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		22066.00000	23297	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		11862.00000	11038	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		28691.00000	30069	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		9469.00000	8793	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		35774.00000	37272	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7622.00000	7066	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3909.00000	4347	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30666.00000	29050	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		57624.00000	59408	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3194.00000	2923	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		65210.00000	67065	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2188.00000	1989	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72994.00000	74906	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1463.00000	1321	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.17300	7.23200		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		18623.00000	19654	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		18006.00000	17011	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6044.00000	6574	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		31486.00000	29991	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9476.00000	10180	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		26151.00000	24830	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		13701.00000	14575	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21690.00000	20538	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		24607.00000	25773	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		15463.00000	14604	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		31028.00000	32308	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		13435.00000	12689	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		37771.00000	39145	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11806.00000	11155	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		44747.00000	46199	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		10486.00000	9913	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		50765.00000	52309	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		8285.00000	7804	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		57086.00000	58714	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6462.00000	6064	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		63669.00000	65370	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4974.00000	4650	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		70470.00000	72236	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3778.00000	3518	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.28900	7.34100		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		11815.00000	13689	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		19516.00000	16997	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		23653.00000	26437	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		10332.00000	8722	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		38768.00000	42266	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		4841.00000	3945	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		56188.00000	60141	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		2063.00000	1623	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		74871.00000	79047	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		948.00000	730	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		112566.00000	116907	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		207.00000	154	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4413.00000	5371	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		33564.00000	30129	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		93771.00000	98057	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		439.00000	332	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		131076.00000	135452	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		62.00000	44	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		149320.00000	153709	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		16.00000	11	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.28500	7.33900		6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		19960.00000	22001	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		27317.00000	24901	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		31785.00000	34420	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		18607.00000	16784	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		46120.00000	49236	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		12805.00000	11463	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		61913.00000	65396	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		8852.00000	7877	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		78604.00000	82355	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		6180.00000	5473	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10946.00000	12346	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		39247.00000	36189	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		95767.00000	99712	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		4352.00000	3839	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		112554.00000	116687	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2514.00000	2189	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		129695.00000	133957	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1388.00000	1191	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		146956.00000	151302	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		731.00000	619	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.28700	7.34300		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		26847.00000	28969	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		34348.00000	31960	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		38517.00000	41094	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		25975.00000	24042	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		98670.00000	102380	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		9688.00000	8888	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		9791.00000	10914	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		58556.00000	55168	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		17174.00000	18798	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		45108.00000	42222	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		52231.00000	55191	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		20028.00000	18477	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		67024.00000	70295	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		15532.00000	14292	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		82613.00000	86129	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		12197.00000	11203	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		113851.00000	117768	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6652.00000	6058	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		129527.00000	133609	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4453.00000	4025	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		145519.00000	149730	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2906.00000	2606	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		161673.00000	165979	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1847.00000	1644	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		177861.00000	182237	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1144.00000	1010	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.29700	7.35500		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		31661.00000	33821	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		39913.00000	37522	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		43557.00000	46098	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		32269.00000	30260	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		21433.00000	23164	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		49595.00000	46777	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		57721.00000	60575	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		27257.00000	25561	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		72733.00000	75838	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		23449.00000	22004	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		88196.00000	91502	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		20441.00000	19197	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		103997.00000	107464	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		18110.00000	17027	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		117588.00000	121252	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		13904.00000	13019	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		131681.00000	135519	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		10528.00000	9815	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		146164.00000	150150	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7860.00000	7296	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		160926.00000	165037	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5785.00000	5347	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		175869.00000	180082	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4198.00000	3862	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.92500	6.97600		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		27193.00000	30956	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		23867.00000	20522	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		49985.00000	55045	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		12718.00000	10670	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		76651.00000	82569	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		6688.00000	5498	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		105006.00000	111437	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		3539.00000	2862	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		133754.00000	140474	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1923.00000	1536	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3342.00000	4221	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		71862.00000	65634	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		11609.00000	13805	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		43526.00000	38614	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		161840.00000	168779	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		739.00000	570	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		189583.00000	196625	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		257.00000	191	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		216631.00000	223716	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		81.00000	58	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		242837.00000	249938	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		23.00000	16	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.91500	6.96800		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		39885.00000	43794	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		35480.00000	32048	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		62498.00000	67326	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		24397.00000	21883	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		87674.00000	93181	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		17101.00000	15267	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		114116.00000	120110	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12247.00000	10900	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		141057.00000	147393	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9016.00000	8011	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		22502.00000	25295	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		53075.00000	48527	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		166475.00000	173161	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		5338.00000	4682	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		192237.00000	199171	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		3037.00000	2629	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		217936.00000	225035	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1661.00000	1418	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		243277.00000	250480	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		873.00000	735	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		268066.00000	275332	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		442.00000	366	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.90700	6.96000		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		51722.00000	55617	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		46254.00000	42855	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		74438.00000	79040	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		35521.00000	32828	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		98971.00000	104122	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		27811.00000	25668	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		124474.00000	130044	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		22228.00000	20503	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		150356.00000	156246	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		18132.00000	16727	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		173684.00000	179926	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		12543.00000	11491	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		197532.00000	204058	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		8491.00000	7723	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		221592.00000	228340	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5627.00000	5081	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		245606.00000	252521	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3651.00000	3272	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		18953.00000	21084	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		84223.00000	79059	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		33414.00000	36458	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		62657.00000	58406	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			6.90100	6.95600		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		58704.00000	62742	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		52734.00000	49255	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		82023.00000	86694	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42854.00000	40008	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		23958.00000	26370	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		88162.00000	83057	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		39650.00000	42916	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		68119.00000	63869	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		106720.00000	111885	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		35540.00000	33188	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		132181.00000	137728	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		30128.00000	28158	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		157828.00000	163672	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		25994.00000	24322	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		179803.00000	185994	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		19234.00000	17908	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		202322.00000	208805	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		14021.00000	12987	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		225141.00000	231867	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10069.00000	9279	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		248047.00000	254969	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7126.00000	6532	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.06900	7.09200		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		2245.00000	2396	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3835.00000	3589	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4712.00000	4950	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1988.00000	1829	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7997.00000	8301	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		982.00000	889	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11752.00000	12099	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		469.00000	419	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15750.00000	16120	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		222.00000	195	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		15.00000	17	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14691.00000	14296	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		160.00000	180	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10451.00000	10073	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		778.00000	848	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6707.00000	6379	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19858.00000	20241	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		109.00000	95	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		23983.00000	24375	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		34.00000	29	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28134.00000	28530	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		9.00000	8	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32280.00000	32677	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			7.01400	7.04100		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4211.00000	4395	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4826.00000	4605	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6496.00000	6731	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3369.00000	3199	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9256.00000	9531	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2405.00000	2275	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12267.00000	12574	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1710.00000	1613	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15489.00000	15820	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1245.00000	1171	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2390.00000	2520	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6766.00000	6490	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18818.00000	19167	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		905.00000	849	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22106.00000	22474	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		541.00000	504	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25509.00000	25890	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		310.00000	286	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28985.00000	29376	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		169.00000	155	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.97200	7.00400		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5540.00000	5735	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5591.00000	5380	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7635.00000	7863	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4522.00000	4345	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		619.00000	664	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13461.00000	13100	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1320.00000	1399	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10943.00000	10616	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2378.00000	2496	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8797.00000	8509	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3796.00000	3953	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7023.00000	6775	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9949.00000	10207	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3687.00000	3538	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12433.00000	12714	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3034.00000	2909	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		15016.00000	15317	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2494.00000	2389	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17455.00000	17778	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1824.00000	1740	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20032.00000	20374	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1305.00000	1240	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.95000	6.98600		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6182.00000	6363	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6038.00000	5848	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7970.00000	8173	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5257.00000	5089	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1254.00000	1323	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11481.00000	11179	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2149.00000	2247	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9769.00000	9496	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3263.00000	3390	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8285.00000	8041	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4644.00000	4800	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7078.00000	6863	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9889.00000	10111	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4617.00000	4469	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11911.00000	12151	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4090.00000	3958	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		14052.00000	14305	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3690.00000	3572	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15876.00000	16146	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2984.00000	2883	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17799.00000	18085	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2386.00000	2300	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19812.00000	20111	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1886.00000	1814	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.26900	7.32100		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		20093.00000	22322	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		8239.00000	6993	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		32602.00000	35324	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		4467.00000	3714	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		46516.00000	49551	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		2415.00000	1974	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		61082.00000	64302	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		1322.00000	1066	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		75858.00000	79183	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		740.00000	590	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		90467.00000	93877	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		286.00000	221	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		105056.00000	108505	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		100.00000	75	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		119480.00000	122946	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		31.00000	23	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.26700	7.32100		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		25727.00000	27848	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		14135.00000	12729	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		37529.00000	40016	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		10011.00000	8969	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		50362.00000	53117	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		7218.00000	6445	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		63789.00000	66738	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		5313.00000	4734	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		77516.00000	80605	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3996.00000	3556	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		90677.00000	93916	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2394.00000	2105	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		104145.00000	107492	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1375.00000	1195	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		117743.00000	121163	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		757.00000	649	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.26700	7.32300		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		21660.00000	23371	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		26322.00000	24459	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		31173.00000	33244	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		19975.00000	18472	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		7684.00000	8584	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44966.00000	42293	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		13737.00000	15047	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		34556.00000	32293	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		42588.00000	44949	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		15824.00000	14611	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		54791.00000	57379	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		12746.00000	11760	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		67486.00000	70251	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		10441.00000	9633	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		80463.00000	83367	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8693.00000	8023	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		92349.00000	95415	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6124.00000	5615	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		104635.00000	107833	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4217.00000	3841	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		117189.00000	120492	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2838.00000	2568	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.27300	7.33100		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		25272.00000	27017	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		30318.00000	28453	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		34790.00000	36841	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		24357.00000	22798	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		17046.00000	18445	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37855.00000	35644	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		10390.00000	11421	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		47251.00000	44673	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		46115.00000	48415	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		20482.00000	19172	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		58107.00000	60606	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		17545.00000	16434	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		70455.00000	73113	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		15233.00000	14280	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		83033.00000	85818	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		13412.00000	12587	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		93960.00000	96902	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10197.00000	9528	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		105290.00000	108368	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		7637.00000	7104	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		116930.00000	120124	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5633.00000	5216	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.26700	7.31900		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		12127.00000	13987	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		17649.00000	15351	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		22846.00000	25588	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		8537.00000	7121	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		37110.00000	40558	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		3451.00000	2740	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		53686.00000	57559	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		1144.00000	859	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		71276.00000	75344	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		307.00000	217	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5377.00000	6411	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		31226.00000	28101	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		123639.00000	127796	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		2.00000	1	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		89018.00000	93154	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		66.00000	44	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		106516.00000	110669	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		11.00000	7	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.26300	7.31700		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		19010.00000	21017	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		24292.00000	22044	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		29237.00000	31855	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		14984.00000	13347	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		41874.00000	45039	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		8551.00000	7462	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		56428.00000	60023	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4490.00000	3831	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		72272.00000	76165	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2159.00000	1798	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11396.00000	12802	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		36691.00000	33843	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		88805.00000	92881	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		948.00000	769	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		105562.00000	109737	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		379.00000	299	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		122240.00000	126463	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		138.00000	106	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.26400	7.31900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		23554.00000	25605	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		28908.00000	26694	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		33441.00000	35990	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		19562.00000	17846	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5847.00000	6581	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		71726.00000	68196	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9900.00000	11007	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		55121.00000	51963	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		15726.00000	17282	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		40776.00000	38067	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		45251.00000	48261	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12589.00000	11335	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		58687.00000	62089	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7682.00000	6819	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		73355.00000	77063	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4433.00000	3876	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		88837.00000	92766	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2414.00000	2078	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		104757.00000	108832	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1239.00000	1049	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.27100	7.32800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		27631.00000	29735	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		33582.00000	31341	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		37179.00000	39712	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24208.00000	22396	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8897.00000	9823	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		74341.00000	70922	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		13561.00000	14838	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		58707.00000	55639	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		19764.00000	21440	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		45084.00000	42415	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		48312.00000	51249	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16854.00000	15447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		60833.00000	64130	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11312.00000	10265	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		74479.00000	78078	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7308.00000	6562	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		88958.00000	92795	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4540.00000	4032	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		103983.00000	107997	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2709.00000	2378	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		119298.00000	123438	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1552.00000	1346	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.24800	7.29900		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		58338.00000	62385	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		1154.00000	871	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.24500	7.29800		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		61255.00000	65026	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4687.00000	4015	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.24500	7.29900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		27231.00000	29425	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		31283.00000	29010	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		37879.00000	40569	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		21470.00000	19694	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		7407.00000	8253	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		76144.00000	72523	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		12099.00000	13335	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		58708.00000	55477	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		18644.00000	20340	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		43697.00000	40926	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		50431.00000	53580	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14086.00000	12769	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		64584.00000	68127	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8812.00000	7888	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		79951.00000	83805	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5247.00000	4634	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		96125.00000	100209	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2969.00000	2585	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		112736.00000	116977	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1594.00000	1368	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		129486.00000	133827	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		812.00000	686	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			7.24900	7.30500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		30713.00000	32972	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		35198.00000	32890	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		41045.00000	43749	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		25345.00000	23482	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		10144.00000	11160	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		78388.00000	74837	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		15318.00000	16708	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		61759.00000	58583	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		22137.00000	23948	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		47330.00000	44575	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		53013.00000	56136	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17637.00000	16193	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		66400.00000	69892	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11842.00000	10767	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		80920.00000	84721	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7661.00000	6895	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		96263.00000	100308	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4770.00000	4248	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		112129.00000	116355	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2856.00000	2515	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		128256.00000	132610	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1644.00000	1431	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.21600	7.26800		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		61218.00000	65427	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		1043.00000	780	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.21400	7.26700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		64053.00000	67921	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4419.00000	3779	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.21100	7.26600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		16604.00000	18965	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		17948.00000	15681	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		28496.00000	31710	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		9124.00000	7711	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3623.00000	4412	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		48187.00000	44348	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		8411.00000	9903	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		31060.00000	27923	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		60616.00000	64913	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1515.00000	1184	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		43532.00000	47413	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		4018.00000	3271	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		78636.00000	83141	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		485.00000	363	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		96811.00000	101401	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		131.00000	93	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		114734.00000	119352	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		30.00000	20	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		132245.00000	136870	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		6.00000	4	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.21300	7.26900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		32879.00000	35254	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		34455.00000	32174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		43618.00000	46442	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		24715.00000	22884	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		16675.00000	18160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		60953.00000	57782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		23889.00000	25808	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		46519.00000	43783	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		55963.00000	59205	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		17139.00000	15725	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		69677.00000	73285	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11473.00000	10425	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		84465.00000	88377	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7404.00000	6660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		100011.00000	104161	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4602.00000	4096	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		116017.00000	120343	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2753.00000	2424	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		132225.00000	136676	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1585.00000	1379	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		11146.00000	12242	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		77683.00000	74124	8.55	0.00	0.00

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<b>Total for Derivatives:</b>	<b>4.00</b>	<b>1,872.00</b>
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<b>Grand Total:</b>	<b>4.00</b>	<b>1,872.00</b>
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