



# Daily MTM Report

Daily summary for 27/02/2006

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			128.00000	128.00000			0.00	0.00
R153 On 31/08/2010 Bond			7.18000	7.14500			0.00	0.00
R157 On 15/09/2015 Bond			7.29000	7.25000			0.00	0.00
R186 On 21/12/2026 Bond			6.99000	6.95000			0.00	0.00
R194 On 28/02/2008 Bond			7.01000	6.98500			0.00	0.00
R201 On 21/12/2014 Bond			7.26500	7.23000			0.00	0.00
R203 On 15/09/2017 Bond			7.28000	7.24500			0.00	0.00
R204 On 21/12/2018 Bond			7.26000	7.22500			0.00	0.00
R207 On 15/01/2020 Bond			7.23200	7.19600			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			243.14900	243.60500		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		136069.00000	131511	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		19.00000	21	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			247.51200	247.97100		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		179799.00000	175220	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		89.00000	100	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.89300	252.34200		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		223500.00000	219020	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		80.00000	90	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			256.26200	256.69800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		267027.00000	262672	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		47.00000	52	3.89	0.00	0.00
J152 On 28/02/2006 jSwap			152.59628	(9499.41624)		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.17400	7.14300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.28700	7.24900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.95000	6.90900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.03900	7.02000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.26100	7.22700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.26400	7.23100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.25300	7.21900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.22400	7.19000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.04200	7.01100		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		556.00000	584	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		530.00000	481	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.94900	6.92500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		822.00000	842	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1006.00000	967	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.97000	6.95000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1141.00000	1157	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1263.00000	1231	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.04500	7.02800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		903.00000	913	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2060.00000	2028	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.17400	7.15100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1217.00000	1235	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2072.00000	2034	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.26600	7.22000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1447.00000	1492	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2133.00000	2065	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.39800	7.41400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1898.00000	1873	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2125.00000	2142	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.14900	7.12800		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7619.00000	7609	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9835.00000	9433	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.20300	7.18400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12608.00000	12654	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13838.00000	13530	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.27100	7.25000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16539.00000	16633	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16541.00000	16244	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.39800	7.36400		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		11232.00000	11890	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		6485.00000	5731	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.42600	7.39000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		16284.00000	17018	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		10460.00000	9700	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.45900	7.42100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		20278.00000	21074	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		13171.00000	12395	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.43400	7.40100		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		14960.00000	16423	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		4335.00000	3493	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			7.44700	7.41300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		19648.00000	21060	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		8189.00000	7230	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.46300	7.42700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		23393.00000	24861	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		10965.00000	9927	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.68300	6.53100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.76200	6.62100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.88100	6.73700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.88600	6.81800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.95900	6.89200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.03200	6.96400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.98100	6.93500		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.18000	7.14200		3.50	0.00	11.00
R153 On 04/05/2006 Bond Future	7.25	Call		9941.00000	8868	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		5488.00000	5984	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		4547.00000	3845	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		10434.00000	11301	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		17401.00000	16070	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2719.00000	2957	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		26091.00000	24622	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1290.00000	1389	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		35413.00000	33880	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		599.00000	635	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		44996.00000	43438	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		277.00000	288	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1475.00000	1149	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		17814.00000	19056	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		54605.00000	53037	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		87.00000	88	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		64237.00000	62668	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		23.00000	23	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		73812.00000	72243	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		5.00000	5	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		83299.00000	81730	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1.00000	1	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.16900	7.12900		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		14306.00000	13325	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9591.00000	10171	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		8832.00000	8071	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13885.00000	14685	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21059.00000	19902	3.80	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	7.50	Put		6676.00000	7080	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		28613.00000	27326	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		4661.00000	4935	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		36704.00000	35327	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3280.00000	3464	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		45134.00000	43696	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2334.00000	2457	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		53443.00000	51954	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1362.00000	1434	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		62025.00000	60504	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		758.00000	798	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		70762.00000	69222	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		401.00000	422	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.17200	7.13100		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		17474.00000	16564	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		13109.00000	13705	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		12156.00000	11401	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16986.00000	17737	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		45630.00000	44342	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5367.00000	5585	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		52804.00000	51457	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3782.00000	3941	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		7773.00000	7191	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21887.00000	22811	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		23758.00000	22717	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		10287.00000	10752	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		30621.00000	29476	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		8133.00000	8493	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		37907.00000	36680	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		6488.00000	6767	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		4437.00000	4032	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		27927.00000	29028	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		60298.00000	58904	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2601.00000	2713	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		68033.00000	66604	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1745.00000	1821	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		75938.00000	74483	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1141.00000	1192	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.19100	7.15000		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		19814.00000	18987	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16381.00000	16963	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		14688.00000	13976	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19861.00000	20558	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6610.00000	6164	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29236.00000	30199	3.18	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	6.75	Call		10251.00000	9668	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24111.00000	24937	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		25974.00000	25047	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		14014.00000	14496	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		32547.00000	31538	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		12137.00000	12538	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		39418.00000	38344	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10637.00000	10972	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		46503.00000	45375	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		9427.00000	9708	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		52675.00000	51493	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		7379.00000	7606	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		59140.00000	57911	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5699.00000	5879	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		65853.00000	64585	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4341.00000	4483	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		72770.00000	71469	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3261.00000	3370	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.29400	7.25200		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		14217.00000	12184	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		14387.00000	15915	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		27689.00000	24906	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6835.00000	7613	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		44259.00000	41022	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2800.00000	3124	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		62682.00000	59232	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		1025.00000	1137	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		81869.00000	78344	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		415.00000	451	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		119962.00000	116403	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		71.00000	73	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5419.00000	4305	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		27039.00000	29486	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		101033.00000	97482	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		170.00000	180	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		138562.00000	135002	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		17.00000	17	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		156839.00000	153278	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		4.00000	3	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.29300	7.25000		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		22746.00000	20768	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		22746.00000	24329	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		35551.00000	33089	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15015.00000	16114	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		50721.00000	47896	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		10049.00000	10785	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		67185.00000	64107	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		6767.00000	7250	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		84391.00000	81145	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		4609.00000	4924	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12745.00000	11336	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		33689.00000	35841	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		101944.00000	98586	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		3171.00000	3375	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		119146.00000	115700	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1749.00000	1864	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		136582.00000	133082	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		918.00000	978	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		154040.00000	150509	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		458.00000	488	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.29900	7.25500		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		29678.00000	27726	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		30082.00000	31685	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		42053.00000	39734	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		22414.00000	23649	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		104094.00000	100946	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		8016.00000	8422	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		11182.00000	10098	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		52850.00000	55320	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		19268.00000	17739	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		40106.00000	42131	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		56376.00000	53761	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		17076.00000	18015	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		71685.00000	68839	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		13096.00000	13805	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		87695.00000	84676	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		10182.00000	10718	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		119683.00000	116412	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		5387.00000	5671	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		135695.00000	132332	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3525.00000	3717	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		151954.00000	148525	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2244.00000	2370	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		168312.00000	164837	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1390.00000	1470	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		184651.00000	181146	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		838.00000	886	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.31400	7.27000		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		34374.00000	32500	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		35951.00000	37537	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		46810.00000	44635	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28847.00000	30133	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		23561.00000	22033	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		45048.00000	46981	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		61415.00000	58997	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		24276.00000	25318	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		76787.00000	74178	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		20828.00000	21680	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		92546.00000	89788	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		18116.00000	18818	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		108588.00000	105712	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		16026.00000	16611	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		122529.00000	119529	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		12170.00000	12631	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		136938.00000	133834	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		9109.00000	9466	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		151697.00000	148508	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		6719.00000	6990	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		166698.00000	163440	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4883.00000	5085	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		181841.00000	178529	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3496.00000	3644	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.98800	6.94700		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		27573.00000	23984	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		20213.00000	22323	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		11348.00000	9221	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		39230.00000	42802	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		51296.00000	46636	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		9994.00000	11033	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		78839.00000	73597	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		4841.00000	5298	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		107855.00000	102341	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2353.00000	2538	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		137042.00000	131411	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1177.00000	1245	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3020.00000	2205	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		67505.00000	72390	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		165532.00000	159849	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		395.00000	412	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		193479.00000	187783	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		118.00000	120	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		220616.00000	214917	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		31.00000	31	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		246856.00000	241157	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7.00000	7	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.98100	6.93900		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		40825.00000	37366	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		32410.00000	34754	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		22936.00000	20437	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		49500.00000	52802	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		63953.00000	59734	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		21842.00000	23424	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		89595.00000	84848	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		15013.00000	16067	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		116431.00000	111330	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		10552.00000	11253	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		143686.00000	138354	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		7635.00000	8104	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		169527.00000	164003	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		4381.00000	4658	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		195618.00000	189970	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2407.00000	2562	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		221553.00000	215833	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1267.00000	1349	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		247053.00000	241292	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		639.00000	680	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		271944.00000	266161	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		310.00000	329	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.97600	6.93400		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		52617.00000	49234	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		43578.00000	45958	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		33960.00000	31295	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		59631.00000	62729	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		75657.00000	71687	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		33169.00000	34960	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		100485.00000	96072	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		25754.00000	27103	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		126242.00000	121503	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		20425.00000	21448	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		152339.00000	147361	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		16544.00000	17328	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		176001.00000	170797	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		11289.00000	11847	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		200142.00000	194765	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		7530.00000	7916	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		224447.00000	218944	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4911.00000	5170	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		248658.00000	243066	13.90	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	9.00	Put		3133.00000	3302	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		19211.00000	17339	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		80910.00000	84800	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			6.97500	6.93300		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		59530.00000	56214	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		50424.00000	52827	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		40211.00000	37518	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		65544.00000	68570	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		83077.00000	79249	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		40772.00000	42663	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		24281.00000	22290	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		85349.00000	89077	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		107976.00000	103757	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		33660.00000	35160	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		133608.00000	129093	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		28420.00000	29623	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		159401.00000	154659	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		24432.00000	25408	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		181639.00000	176671	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		17934.00000	18684	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		204398.00000	199244	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		12961.00000	13525	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		227431.00000	222129	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		9223.00000	9639	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		250520.00000	245103	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6463.00000	6765	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.99100	6.96100		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		3114.00000	2781	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2439.00000	2625	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6087.00000	5649	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1097.00000	1178	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9751.00000	9260	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		470.00000	499	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13744.00000	13233	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		196.00000	203	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17874.00000	17356	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		81.00000	82	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		27.00000	17	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		12437.00000	12947	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		263.00000	199	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8288.00000	8743	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1170.00000	981	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4833.00000	5164	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		22050.00000	21530	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		35.00000	35	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		26223.00000	25703	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		9.00000	8	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		30392.00000	29872	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2.00000	2	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		34544.00000	34024	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			6.93300	6.90000		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5160.00000	4848	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3658.00000	3842	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3058.00000	2820	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5316.00000	5574	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7707.00000	7335	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2463.00000	2587	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10677.00000	10263	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1709.00000	1791	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13856.00000	13413	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1183.00000	1236	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		17203.00000	16740	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		842.00000	876	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		20629.00000	20154	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		598.00000	620	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		24021.00000	23537	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		339.00000	351	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		27500.00000	27009	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		183.00000	189	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		31027.00000	30534	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		94.00000	97	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.89400	6.86000		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4476.00000	4250	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5876.00000	6082	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6387.00000	6118	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4610.00000	4772	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8629.00000	8323	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3688.00000	3815	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		814.00000	737	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11828.00000	12183	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1659.00000	1534	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9454.00000	9761	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2885.00000	2708	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7476.00000	7731	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		11069.00000	10736	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2979.00000	3077	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		13659.00000	13303	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2431.00000	2508	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		16332.00000	15959	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1982.00000	2041	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		18877.00000	18487	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1417.00000	1460	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		21546.00000	21144	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		990.00000	1020	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.87900	6.84500		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5216.00000	5026	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6197.00000	6358	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6851.00000	6635	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5253.00000	5388	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		8722.00000	8484	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4556.00000	4669	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1506.00000	1413	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10280.00000	10538	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2509.00000	2381	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8675.00000	8899	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3730.00000	3570	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7299.00000	7490	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		10715.00000	10458	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3989.00000	4084	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		12801.00000	12529	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3526.00000	3605	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		14993.00000	14708	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3178.00000	3244	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		16887.00000	16591	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2542.00000	2596	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		18876.00000	18569	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2009.00000	2052	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		20948.00000	20632	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1569.00000	1603	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.27000	7.23300		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		23254.00000	21260	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		5511.00000	5997	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		36736.00000	34466	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		2711.00000	2922	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		51323.00000	48923	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1332.00000	1414	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		66315.00000	63861	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		665.00000	692	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		81348.00000	78874	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		341.00000	348	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		96182.00000	93701	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		112.00000	112	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		110877.00000	108395	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		33.00000	32	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		125346.00000	122864	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		8.00000	8	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.27000	7.23200		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		28775.00000	27006	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		11360.00000	12083	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		41201.00000	39191	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		7860.00000	8341	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		54518.00000	52344	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		5551.00000	5868	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		68311.00000	66030	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		4012.00000	4222	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		82312.00000	79961	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2969.00000	3108	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		95811.00000	93399	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1705.00000	1784	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		109528.00000	107079	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		936.00000	978	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		123299.00000	120829	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		490.00000	512	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.27400	7.23600		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		23921.00000	22544	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		23024.00000	24079	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		15413.00000	14331	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		30674.00000	32024	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		33983.00000	32356	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		17227.00000	18032	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		8791.00000	8027	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		40515.00000	42183	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		45847.00000	44025	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		13524.00000	14134	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		58414.00000	56445	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		10811.00000	11274	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		71402.00000	69324	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		8799.00000	9153	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		84615.00000	82455	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		7286.00000	7559	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		96819.00000	94580	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5035.00000	5228	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		109373.00000	107073	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3397.00000	3530	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		122146.00000	119802	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2237.00000	2325	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.28500	7.24700		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		27446.00000	26125	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27259.00000	28309	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		18752.00000	17673	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		34327.00000	35620	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		37394.00000	35865	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		21728.00000	22571	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		11615.00000	10804	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		43243.00000	44804	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		49068.00000	47373	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18201.00000	18877	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		61344.00000	59519	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		15549.00000	16095	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		73925.00000	71998	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		13469.00000	13914	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		86693.00000	84688	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		11838.00000	12205	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		97896.00000	95808	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		8899.00000	9183	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		109472.00000	107317	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6585.00000	6802	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		121327.00000	119117	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4796.00000	4957	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.28300	7.24700		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		13831.00000	12110	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		13590.00000	14755	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		25915.00000	23594	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		5843.00000	6409	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		41442.00000	38760	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2020.00000	2224	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		58855.00000	56020	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		550.00000	602	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		76848.00000	73970	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		116.00000	125	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6052.00000	5023	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		26138.00000	27995	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		129400.00000	126514	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		94734.00000	91848	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		19.00000	20	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		112270.00000	109383	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2.00000	2	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.28100	7.24400		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		21137.00000	19473	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		20662.00000	21921	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	7.00	Call		12741.00000	11525	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		32280.00000	33987	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		32238.00000	30158	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		12228.00000	13071	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		45722.00000	43307	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6643.00000	7150	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		60987.00000	58338	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3293.00000	3566	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		77352.00000	74560	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1483.00000	1613	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		94218.00000	91351	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		604.00000	660	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		111163.00000	108261	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		222.00000	243	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		127933.00000	125017	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		74.00000	81	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.28600	7.24900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		25693.00000	24092	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		25615.00000	26890	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		17251.00000	16001	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		36869.00000	38495	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		36240.00000	34305	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		16929.00000	17869	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		6459.00000	5836	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		66906.00000	69159	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		10907.00000	9993	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		50696.00000	52657	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		48697.00000	46472	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		10604.00000	11254	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		62712.00000	60256	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6275.00000	6694	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		77853.00000	75230	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3499.00000	3752	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		93690.00000	90956	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1835.00000	1976	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		109854.00000	107052	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		904.00000	977	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.29800	7.26000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		29725.00000	28137	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		30491.00000	31804	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		39801.00000	37927	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		21644.00000	22672	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		9684.00000	8941	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		69942.00000	72100	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		14713.00000	13708	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		54674.00000	56571	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		21358.00000	20066	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		41492.00000	43102	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		51455.00000	49322	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		14811.00000	15581	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		64459.00000	62107	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		9753.00000	10303	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		78527.00000	76000	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6170.00000	6545	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		93351.00000	90692	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3747.00000	3990	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		108640.00000	105889	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2181.00000	2332	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		124149.00000	121336	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1217.00000	1305	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.26300	7.22700		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		63855.00000	60840	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		550.00000	602	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.26300	7.22700		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		65985.00000	63230	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3459.00000	3730	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.26600	7.22900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		29549.00000	27800	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		27806.00000	29125	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		20329.00000	18937	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		39587.00000	41263	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		40871.00000	38784	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		18668.00000	19649	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		8122.00000	7388	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		71065.00000	73399	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		13240.00000	12196	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		54054.00000	56078	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		54083.00000	51703	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		11943.00000	12631	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		68831.00000	66216	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7263.00000	7717	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		84691.00000	81903	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4191.00000	4472	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		101243.00000	98337	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2291.00000	2454	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		118122.00000	115142	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1185.00000	1273	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		135049.00000	132025	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		580.00000	625	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			7.27400	7.23700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		33009.00000	31316	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		31946.00000	33276	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		23898.00000	22510	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		43543.00000	45179	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		43902.00000	41916	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		22653.00000	23691	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		11029.00000	10216	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		73723.00000	75935	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		16601.00000	15513	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		57494.00000	59430	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		56422.00000	54172	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		15496.00000	16271	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		70316.00000	67845	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10209.00000	10762	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		85277.00000	82629	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6469.00000	6845	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		100980.00000	98200	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3938.00000	4182	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		117123.00000	114251	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2301.00000	2453	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		133451.00000	130516	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1290.00000	1379	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.23500	7.19800		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		66695.00000	63552	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		495.00000	542	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.23500	7.19700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		68846.00000	65881	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3253.00000	3529	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.23600	7.19800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		19230.00000	17416	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		14848.00000	16239	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		9977.00000	8794	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		26900.00000	28922	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		32227.00000	29835	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		7130.00000	7943	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		4393.00000	3749	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		43231.00000	45792	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		65848.00000	62803	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1021.00000	1181	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		48172.00000	45364	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		2933.00000	3330	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		84175.00000	81023	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		298.00000	352	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		102479.00000	99288	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		73.00000	87	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		120445.00000	117243	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		15.00000	18	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		137967.00000	134763	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		3.00000	3	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.24200	7.20300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		35217.00000	33358	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		31303.00000	32693	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		25694.00000	24161	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		42834.00000	44550	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		46510.00000	44340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		22117.00000	23197	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		18000.00000	16789	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		56788.00000	58826	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		59394.00000	56949	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		15080.00000	15884	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		73602.00000	70925	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		9908.00000	10480	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		88815.00000	85956	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6265.00000	6654	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		104707.00000	101711	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3809.00000	4061	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		120978.00000	117886	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2225.00000	2381	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		137379.00000	134222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1248.00000	1341	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		12066.00000	11154	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		73113.00000	75451	8.55	0.00	0.00

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<b>Total for Derivatives:</b>	<b>0.00</b>	<b>1,874.00</b>
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<b>Grand Total:</b>	<b>0.00</b>	<b>1,874.00</b>
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