



# Daily MTM Report

Daily summary for 03/02/2006

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			6.85400	6.85700			0.00	0.00
R153 On 31/08/2010 Bond			7.28500	7.28500			0.00	0.00
R157 On 15/09/2015 Bond			7.39500	7.41000			0.00	0.00
R186 On 21/12/2026 Bond			7.05500	7.07000			0.00	0.00
R194 On 28/02/2008 Bond			7.18000	7.17000			0.00	0.00
R201 On 21/12/2014 Bond			7.37000	7.39000			0.00	0.00
R203 On 15/09/2017 Bond			7.37500	7.39000			0.00	0.00
R204 On 21/12/2018 Bond			7.36000	7.38000			0.00	0.00
R207 On 15/01/2020 Bond			7.33500	7.35700			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			241.97200	241.83800		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		118595.00000	119912	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		215.00000	192	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.35500	246.22100		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		162527.00000	163845	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		317.00000	295	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.81900	250.68500		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		207064.00000	208391	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		214.00000	201	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.30600	255.16600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		251769.00000	253163	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		109.00000	103	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			7.27000	7.27100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.39000	7.40500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.00800	7.02300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.18100	7.17300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.36600	7.38700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.35700	7.37100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.35400	7.37400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.32800	7.35100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000	7.05000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.01800	7.03100		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		662.00000	642	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		586.00000	598	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.03400	7.06800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1057.00000	1011	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		891.00000	928	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.13300	7.17400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1477.00000	1420	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1051.00000	1094	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.24500	7.28000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1197.00000	1158	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1736.00000	1782	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.34400	7.37100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1495.00000	1463	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1811.00000	1845	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.42700	7.45700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1753.00000	1716	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1859.00000	1895	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.50500	7.47700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2015.00000	2050	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2075.00000	2037	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.27700	7.28900		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		10348.00000	10189	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9573.00000	9620	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.35600	7.35400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		15057.00000	15038	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13127.00000	13070	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.43100	7.41600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18806.00000	18920	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15727.00000	15563	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.47700	7.48500		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		15544.00000	15279	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		5787.00000	5854	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.51500	7.52400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20413.00000	20146	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9051.00000	9156	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.55100	7.56100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		24344.00000	24062	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		11462.00000	11595	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.50500	7.53700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		22984.00000	21220	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2906.00000	3365	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			7.52300	7.55500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		27104.00000	25492	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		5795.00000	6400	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.54000	7.57100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		30544.00000	29052	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8145.00000	8796	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.55600	6.71000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.67200	6.82700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.79600	6.95900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.84100	6.91900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89800	6.97500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94800	7.02600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.91400	6.96700		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.29300	7.29300		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		7743.00000	7696	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		9510.00000	9463	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14019.00000	13971	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		5557.00000	5510	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21726.00000	21686	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3145.00000	3105	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30345.00000	30314	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1751.00000	1721	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39470.00000	39448	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		972.00000	950	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1143.00000	1122	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23702.00000	23681	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3479.00000	3441	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		15586.00000	15548	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48706.00000	48694	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		408.00000	396	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		58148.00000	58142	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		154.00000	148	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		67639.00000	67636	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		52.00000	50	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		77094.00000	77093	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		16.00000	15	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.28500	7.28500		3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		11886.00000	11851	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13245.00000	13211	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17948.00000	17913	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9640.00000	9604	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7148.00000	7117	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		18275.00000	18244	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		24904.00000	24869	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7026.00000	6991	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32501.00000	32469	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5151.00000	5119	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40537.00000	40509	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3811.00000	3783	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48401.00000	48379	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		2394.00000	2372	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56637.00000	56621	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1444.00000	1428	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65122.00000	65111	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		836.00000	824	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.28400	7.28400		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		15193.00000	15164	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		16437.00000	16408	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		41843.00000	41814	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		7189.00000	7160	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		48649.00000	48624	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5236.00000	5211	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6500.00000	6478	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		26223.00000	26201	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		10382.00000	10355	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20820.00000	20793	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		21012.00000	20982	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		13150.00000	13120	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		27465.00000	27435	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10585.00000	10555	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		34397.00000	34367	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8587.00000	8557	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3621.00000	3604	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		32720.00000	32703	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55819.00000	55798	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3731.00000	3710	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63279.00000	63262	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2600.00000	2583	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70959.00000	70946	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1771.00000	1757	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.29400	7.29400		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		17837.00000	17811	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		19343.00000	19318	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5694.00000	5677	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		33259.00000	33242	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		8984.00000	8963	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		27783.00000	27762	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		13061.00000	13037	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		23174.00000	23150	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		23691.00000	23664	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		16671.00000	16644	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		30000.00000	29972	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14530.00000	14502	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		36645.00000	36617	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12804.00000	12775	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		43537.00000	43508	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		11400.00000	11372	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		49433.00000	49406	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		9076.00000	9050	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		55638.00000	55614	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		7137.00000	7113	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62113.00000	62092	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5542.00000	5521	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68817.00000	68799	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4248.00000	4230	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.40500	7.42100		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		20657.00000	21333	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		14059.00000	13394	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10133.00000	10549	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		24558.00000	23633	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		34464.00000	35379	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		7261.00000	6834	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		50858.00000	51955	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		3458.00000	3213	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68946.00000	70148	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		1747.00000	1608	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		106093.00000	107390	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		458.00000	414	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3748.00000	3941	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		39624.00000	38475	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		87495.00000	88758	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		887.00000	809	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		124450.00000	125774	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		160.00000	143	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		142631.00000	143965	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		50.00000	44	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.40500	7.42200		6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		28666.00000	29367	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		22302.00000	21611	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		42221.00000	43079	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		15720.00000	15186	6.65	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Call		17714.00000	18234	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		31886.00000	31014	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		57364.00000	58349	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		11118.00000	10711	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		73539.00000	74623	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		7929.00000	7621	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9539.00000	9878	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		44655.00000	43602	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		90300.00000	91458	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		5699.00000	5466	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		106651.00000	107886	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		3426.00000	3268	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		123466.00000	124758	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1974.00000	1873	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		140500.00000	141830	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		1089.00000	1028	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.40900	7.42600		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		35471.00000	36150	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		29578.00000	28899	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		93798.00000	94843	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11465.00000	11152	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		8660.00000	8928	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		64074.00000	62984	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		15432.00000	15835	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		50015.00000	49060	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		24448.00000	24992	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		38598.00000	37784	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		48609.00000	49407	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		23055.00000	22494	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		62906.00000	63804	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		18063.00000	17602	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		78081.00000	79061	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		14315.00000	13936	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		108573.00000	109692	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8023.00000	7784	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		123906.00000	125086	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5482.00000	5303	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		139620.00000	140849	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3656.00000	3526	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		155555.00000	156822	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2379.00000	2287	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		171577.00000	172873	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1510.00000	1447	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.42000	7.43700		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		40635.00000	41293	6.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.50	Put		35746.00000	35080	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		19570.00000	19999	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		54131.00000	53236	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		29253.00000	29800	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		43903.00000	43127	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		54370.00000	55120	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		30304.00000	29731	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		69027.00000	69853	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		26141.00000	25644	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		84195.00000	85083	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		22838.00000	22403	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		99755.00000	100694	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		20267.00000	19882	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		113002.00000	114004	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		15716.00000	15396	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		126782.00000	127842	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		12027.00000	11763	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		140985.00000	142096	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		9080.00000	8867	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		155505.00000	156659	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6763.00000	6593	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		170240.00000	171431	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4968.00000	4836	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			7.05300	7.06900		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		22585.00000	23446	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		32081.00000	30749	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		42949.00000	44217	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		18504.00000	17578	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		67671.00000	69256	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		10530.00000	9921	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		94660.00000	96462	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		6014.00000	5623	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		122518.00000	124462	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3509.00000	3260	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2648.00000	2807	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		83989.00000	81955	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		9375.00000	9825	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		54113.00000	52370	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		149814.00000	151879	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1534.00000	1406	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		177121.00000	179254	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		615.00000	556	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		203955.00000	206123	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		226.00000	201	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		230069.00000	232253	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		77.00000	67	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.04600	7.06200		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		34564.00000	35511	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		43038.00000	41806	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		55548.00000	56775	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		30325.00000	29372	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		79407.00000	80856	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		21713.00000	20983	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		104833.00000	106451	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		15843.00000	15281	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		131012.00000	132755	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		11849.00000	11413	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		18982.00000	19620	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		62435.00000	60893	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		155556.00000	157434	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7298.00000	6996	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		180655.00000	182634	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		4333.00000	4133	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		205878.00000	207930	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2481.00000	2353	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		230895.00000	232997	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1370.00000	1292	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		255475.00000	257609	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		730.00000	684	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			7.03900	7.05500		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		46084.00000	47070	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		53550.00000	52370	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		67549.00000	68749	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		41565.00000	40599	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		91057.00000	92432	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		32830.00000	32039	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		115740.00000	117252	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		26427.00000	25774	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		140974.00000	142594	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		21683.00000	21137	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		163509.00000	165252	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		15301.00000	14878	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		186688.00000	188534	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		10580.00000	10261	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		210202.00000	212132	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		7170.00000	6934	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		233785.00000	235780	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		4763.00000	4593	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		16168.00000	16663	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		94371.00000	92701	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		29205.00000	29946	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		71381.00000	69957	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			7.03400	7.05000		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		52965.00000	53973	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		59703.00000	58559	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		75222.00000	76415	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		48760.00000	47802	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		20778.00000	21340	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		97690.00000	96101	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		35161.00000	35952	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		76338.00000	74978	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		99059.00000	100402	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		40586.00000	39778	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		123835.00000	125296	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		34490.00000	33800	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		148934.00000	150489	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		29808.00000	29212	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		170206.00000	171873	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		22345.00000	21861	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		192105.00000	193870	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		16512.00000	16125	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		214393.00000	216241	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		12029.00000	11726	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		236854.00000	238771	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		8641.00000	8407	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.18100	7.17000		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4108.00000	3983	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2730.00000	2795	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1914.00000	1831	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4851.00000	4957	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7140.00000	6985	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1471.00000	1505	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10707.00000	10534	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		770.00000	787	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14581.00000	14398	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		399.00000	406	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		13.00000	12	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16036.00000	16223	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		136.00000	124	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		11773.00000	11950	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		656.00000	615	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7930.00000	8079	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18616.00000	18429	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		212.00000	215	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22681.00000	22492	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		78.00000	79	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26804.00000	26615	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		26.00000	26	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30939.00000	30750	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		7.00000	7	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.14400	7.13000		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5868.00000	5738	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4074.00000	4153	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3743.00000	3639	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5691.00000	5797	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8488.00000	8336	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2970.00000	3028	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11380.00000	11212	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2157.00000	2198	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14510.00000	14330	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1599.00000	1629	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2082.00000	2009	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7790.00000	7926	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17764.00000	17575	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1184.00000	1205	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20967.00000	20771	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		735.00000	748	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24304.00000	24103	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		438.00000	446	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27733.00000	27528	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		250.00000	255	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			7.11200	7.09500		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5097.00000	4986	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6300.00000	6405	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7100.00000	6970	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		5140.00000	5225	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		534.00000	508	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14529.00000	14719	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1163.00000	1118	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11939.00000	12110	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2132.00000	2065	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		9703.00000	9852	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3451.00000	3361	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7832.00000	7958	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9333.00000	9188	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4224.00000	4293	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11747.00000	11588	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3501.00000	3557	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		14268.00000	14098	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2899.00000	2945	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16632.00000	16452	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2153.00000	2189	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19142.00000	18953	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1567.00000	1594	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			7.09600	7.07600		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5819.00000	5712	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6601.00000	6699	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1131.00000	1091	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12284.00000	12449	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1967.00000	1909	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10513.00000	10661	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3019.00000	2944	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8967.00000	9098	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4339.00000	4247	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7699.00000	7813	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7553.00000	7433	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5767.00000	5851	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9426.00000	9293	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		5080.00000	5153	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11408.00000	11265	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4512.00000	4575	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13514.00000	13363	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		4078.00000	4133	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15290.00000	15131	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3324.00000	3370	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17168.00000	17001	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2680.00000	2719	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19137.00000	18964	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2137.00000	2170	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.38000	7.40100		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17697.00000	18438	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		11161.00000	10509	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		29319.00000	30275	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		6502.00000	6066	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		42559.00000	43669	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		3776.00000	3493	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		56657.00000	57869	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		2215.00000	2034	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		71124.00000	72401	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		1324.00000	1208	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		85441.00000	86775	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		579.00000	520	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		99869.00000	101235	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		231.00000	205	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		114215.00000	115596	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		85.00000	74	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.38200	7.40300		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		23234.00000	23948	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		16972.00000	16325	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		34455.00000	35318	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		12267.00000	11768	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		46821.00000	47798	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		9007.00000	8622	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		59884.00000	60948	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		6738.00000	6440	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		73332.00000	74460	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		5141.00000	4907	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		86145.00000	87346	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		3192.00000	3031	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99347.00000	100602	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1907.00000	1801	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112751.00000	114046	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		1096.00000	1028	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.38300	7.40600		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		28715.00000	29473	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		22786.00000	22088	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		19714.00000	20327	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		29645.00000	28801	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		6771.00000	7074	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		49322.00000	48169	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		12321.00000	12778	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		38410.00000	37410	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		39698.00000	40579	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		18202.00000	17626	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		51542.00000	52522	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		14767.00000	14290	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		63946.00000	65004	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		12170.00000	11772	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		76687.00000	77808	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		10186.00000	9850	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		88256.00000	89452	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7300.00000	7039	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		100269.00000	101527	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		5121.00000	4922	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		112597.00000	113907	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3515.00000	3368	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.39000	7.41300		6.85	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.50	Call		32416.00000	33152	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		27061.00000	26376	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		23313.00000	23928	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		33438.00000	32631	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		15531.00000	16014	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		41418.00000	40480	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9320.00000	9667	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		51260.00000	50185	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		43396.00000	44232	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		22840.00000	22256	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		55104.00000	56022	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		19620.00000	19117	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		67217.00000	68202	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		17073.00000	16636	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		79601.00000	80641	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		15059.00000	14676	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		90254.00000	91361	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		11570.00000	11255	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		101337.00000	102503	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		8762.00000	8506	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		112758.00000	113976	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		6539.00000	6335	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.38200	7.39800		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		19860.00000	20531	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		11828.00000	11232	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		10460.00000	10877	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		22259.00000	21409	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		32791.00000	33705	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		5408.00000	5055	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		48358.00000	49451	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		2093.00000	1919	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		65368.00000	66566	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		677.00000	607	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4670.00000	4883	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		36796.00000	35741	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		117367.00000	118633	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		7.00000	6	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		82856.00000	84101	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		181.00000	159	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		100267.00000	101529	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		40.00000	34	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.38200	7.39800		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		26153.00000	26807	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		18240.00000	17645	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.25	Call		16839.00000	17318	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		28461.00000	27691	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		37876.00000	38701	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		10894.00000	10470	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		51628.00000	52599	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6030.00000	5752	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		66853.00000	67935	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		3080.00000	2914	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10018.00000	10338	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		41653.00000	40725	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		82964.00000	84122	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1447.00000	1356	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		99467.00000	100671	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		623.00000	579	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		116009.00000	117237	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		246.00000	226	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.38400	7.40000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		30369.00000	31011	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22730.00000	22144	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		21214.00000	21715	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32809.00000	32081	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5166.00000	5328	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		77286.00000	76219	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		8792.00000	9045	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		60253.00000	59277	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		14057.00000	14424	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		45347.00000	44486	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		41448.00000	42229	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		15027.00000	14579	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		54217.00000	55122	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		9452.00000	9128	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		68323.00000	69332	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5641.00000	5422	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		83371.00000	84460	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3189.00000	3048	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		98982.00000	100126	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1704.00000	1620	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.39100	7.40900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		34174.00000	34883	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27337.00000	26687	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7985.00000	8222	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		79563.00000	78441	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12235.00000	12569	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		63515.00000	62490	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		17935.00000	18385	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	7.00	Put		49389.00000	48479	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		25232.00000	25809	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37318.00000	36535	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		44700.00000	45539	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19376.00000	18857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		56651.00000	57611	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		13265.00000	12866	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		69794.00000	70859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8758.00000	8463	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		83854.00000	85005	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5569.00000	5362	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		98548.00000	99767	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3408.00000	3268	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		113618.00000	114887	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2006.00000	1915	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.36700	7.38800		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		51894.00000	53433	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		2210.00000	1985	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.36800	7.39000		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		55379.00000	56817	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6465.00000	6079	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.36900	7.39100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		34075.00000	35040	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25219.00000	24385	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		24273.00000	25040	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		35878.00000	34846	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6450.00000	6724	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		82741.00000	81215	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		10607.00000	11018	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		64769.00000	63380	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		16475.00000	17053	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		49081.00000	47859	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		45790.00000	46947	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16998.00000	16355	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		59178.00000	60508	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10959.00000	10489	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		73897.00000	75370	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6745.00000	6419	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		89562.00000	91147	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3958.00000	3743	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		105800.00000	107466	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2211.00000	2077	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		122296.00000	124017	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1175.00000	1096	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			7.37300	7.39600		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		37318.00000	38313	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28984.00000	28123	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		27709.00000	28524	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		39560.00000	38519	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		8955.00000	9300	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		84565.00000	83054	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		13615.00000	14097	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		67423.00000	66049	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		19820.00000	20461	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		52380.00000	51165	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		48572.00000	49740	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20561.00000	19875	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		61292.00000	62621	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		14100.00000	13573	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		75227.00000	76695	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9333.00000	8946	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		90085.00000	91667	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5957.00000	5684	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		105571.00000	107241	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3663.00000	3478	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		121415.00000	123150	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2169.00000	2049	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.34200	7.36500		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		54000.00000	55723	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		2094.00000	1864	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.34300	7.36700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		57453.00000	59063	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6250.00000	5845	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.34200	7.36600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		13136.00000	13962	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		22820.00000	21652	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		23445.00000	24644	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		12414.00000	11621	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2639.00000	2878	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		55543.00000	53788	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		6384.00000	6870	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		37374.00000	35866	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		53209.00000	54971	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2449.00000	2217	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		37097.00000	38625	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5924.00000	5459	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		70679.00000	72576	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		869.00000	772	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		88603.00000	90562	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		263.00000	229	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		106431.00000	108415	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		68.00000	58	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		123913.00000	125904	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		15.00000	12	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.34400	7.36900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		29356.00000	30287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39175.00000	38053	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		39290.00000	40418	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		28630.00000	27705	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		14631.00000	15189	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		67151.00000	65657	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		21142.00000	21879	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		52015.00000	50700	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		50848.00000	52166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20266.00000	19532	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		63837.00000	65328	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13875.00000	13314	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		77994.00000	79634	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9175.00000	8764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		93021.00000	94783	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5855.00000	5565	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		108624.00000	110480	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3602.00000	3406	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		124534.00000	126459	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2136.00000	2009	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9699.00000	10103	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		84478.00000	82830	8.55	0.00	0.00

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<b>Total for Derivatives:</b>	<b>0.00</b>	<b>1,871.00</b>
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<b>Grand Total:</b>	<b>0.00</b>	<b>1,871.00</b>
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