



Daily MTM Report

Daily summary for 16/02/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			128.00000	128.00000			0.00	0.00
R153 On 31/08/2010 Bond			7.09000	7.09000			0.00	0.00
R157 On 15/09/2015 Bond			7.15000	7.17000			0.00	0.00
R186 On 21/12/2026 Bond			6.83000	6.84500			0.00	0.00
R194 On 28/02/2008 Bond			6.98000	7.01000			0.00	0.00
R201 On 21/12/2014 Bond			7.13000	7.15000			0.00	0.00
R203 On 15/09/2017 Bond			7.14000	7.15500			0.00	0.00
R204 On 21/12/2018 Bond			7.13000	7.14500			0.00	0.00
R207 On 15/01/2020 Bond			7.10400	7.11900			0.00	0.00

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

Derivatives

GOVI On 04/05/2006 jGovi			244.72300	244.54600		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		145480.00000	147246	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		20.00000	16	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			249.14000	248.97100		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		189784.00000	191467	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		74.00000	67	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			253.57000	253.40600		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		234124.00000	235759	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		64.00000	59	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			257.96600	257.81700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		278206.00000	279694	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		36.00000	34	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			7.09300	7.09200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.15100	7.17200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.78400	6.79900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.01600	7.04000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.12900	7.14900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.13200	7.14600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.12700	7.14100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.10000	7.11400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.10000	7.10000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			6.95800	6.99600		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		572.00000	524	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		582.00000	626	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.89800	6.94500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		871.00000	814	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1006.00000	1064	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.91900	6.97900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1197.00000	1123	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1248.00000	1322	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			6.99100	7.04300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		934.00000	885	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2054.00000	2133	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.11100	7.15600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1238.00000	1191	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2081.00000	2144	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.21200	7.26000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1506.00000	1452	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2093.00000	2158	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.32100	7.31200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1786.00000	1796	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2282.00000	2267	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.08500	7.12400		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		8129.00000	7744	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10425.00000	10765	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.13900	7.17300		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12877.00000	12537	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		14311.00000	14605	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.20200	7.22900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16642.00000	16366	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17034.00000	17260	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.30600	7.28900		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		10049.00000	10365	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		8424.00000	8031	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.33300	7.31400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		14929.00000	15308	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		12263.00000	11851	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.36300	7.34100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		18763.00000	19218	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		14977.00000	14516	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.29500	7.30100		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		11117.00000	10823	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		7516.00000	7646	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			7.30600	7.31300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		15881.00000	15572	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		11435.00000	11622	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.31900	7.32700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		19642.00000	19304	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		14214.00000	14441	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.69000	6.69200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.80300	6.80700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94000	6.94500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92100	6.92300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99400	6.99600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.06500	7.06600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00200	7.00500		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.08200	7.08200		3.50	2.00	11.00
R153 On 04/05/2006 Bond Future	7.00	Call		5983.00000	5935	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		9386.00000	9338	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11930.00000	11882	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4994.00000	4946	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19718.00000	19678	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2552.00000	2513	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		28552.00000	28524	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1267.00000	1239	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		37919.00000	37901	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		623.00000	604	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		47509.00000	47497	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		307.00000	296	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2247.00000	2213	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		16102.00000	16069	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		57105.00000	57100	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		104.00000	99	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		66728.00000	66726	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		31.00000	29	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		76298.00000	76297	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		8.00000	7	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		85783.00000	85783	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		2.00000	2	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.06000	7.05900		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.00	Call		10380.00000	10327	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		12694.00000	12681	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		16229.00000	16170	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8775.00000	8756	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		23266.00000	23205	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		6145.00000	6123	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		31019.00000	30958	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		4328.00000	4306	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		39242.00000	39182	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3079.00000	3059	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		47757.00000	47700	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2219.00000	2201	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		56124.00000	56071	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1305.00000	1291	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		64739.00000	64691	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		733.00000	724	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		73493.00000	73448	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		393.00000	387	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.05300	7.05000		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		13813.00000	13731	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15659.00000	15687	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		19432.00000	19338	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12083.00000	12100	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		48285.00000	48169	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5039.00000	5033	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		55557.00000	55441	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3552.00000	3546	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		9083.00000	9016	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20214.00000	20257	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		25963.00000	25861	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9509.00000	9517	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		33019.00000	32911	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		7548.00000	7550	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		40453.00000	40340	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		6051.00000	6049	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5381.00000	5330	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		25888.00000	25948	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		63125.00000	63009	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2445.00000	2439	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		70915.00000	70799	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1643.00000	1638	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		78858.00000	78743	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1077.00000	1073	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.06200	7.05600		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		16447.00000	16322	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18382.00000	18463	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		21835.00000	21692	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15163.00000	15228	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		7752.00000	7667	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27139.00000	27262	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		11714.00000	11608	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22335.00000	22436	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		28216.00000	28059	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		13017.00000	13067	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		34967.00000	34799	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		11319.00000	11358	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		41982.00000	41805	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9963.00000	9993	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		49183.00000	48999	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8868.00000	8891	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		55468.00000	55278	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6934.00000	6951	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		62029.00000	61835	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5350.00000	5363	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		68823.00000	68624	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4073.00000	4082	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		75806.00000	75604	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3058.00000	3064	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.14900	7.16900		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		18942.00000	19849	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		12040.00000	11235	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		33694.00000	34930	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5769.00000	5293	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		50949.00000	52418	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2418.00000	2176	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		69653.00000	71255	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		924.00000	815	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		88927.00000	90586	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		399.00000	347	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		127043.00000	128742	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		80.00000	68	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		8347.00000	8871	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		22894.00000	21707	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		108112.00000	109798	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		176.00000	151	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		145639.00000	147347	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		21.00000	17	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		163913.00000	165623	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		5.00000	4	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.13900	7.16000		6.22	0.00	2.00
R157 On 03/08/2006 Bond Future	7.25	Call		27373.00000	28295	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		19881.00000	19047	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		41128.00000	42271	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		13100.00000	12487	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		56979.00000	58290	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8815.00000	8370	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		73899.00000	75334	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5989.00000	5668	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		91401.00000	92925	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		4127.00000	3895	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		16196.00000	16866	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		29648.00000	28562	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		109141.00000	110729	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2877.00000	2708	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		126484.00000	128136	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1595.00000	1491	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		144000.00000	145695	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		843.00000	782	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		161500.00000	163222	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		425.00000	391	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.13800	7.15900		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		34332.00000	35222	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		26940.00000	26117	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		47476.00000	48530	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		20041.00000	19382	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		111173.00000	112613	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		7298.00000	7024	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		13927.00000	14436	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		47799.00000	46595	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		23012.00000	23716	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		36053.00000	35044	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		62405.00000	63591	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15308.00000	14781	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		78172.00000	79464	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11786.00000	11366	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		94522.00000	95898	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		9214.00000	8875	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		126990.00000	128503	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4898.00000	4698	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		143169.00000	144740	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3202.00000	3060	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		159546.00000	161161	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2039.00000	1941	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		175983.00000	177631	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1265.00000	1199	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		192373.00000	194044	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		764.00000	721	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.14600	7.16700		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		39097.00000	39956	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		32528.00000	31719	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		52213.00000	53204	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		26105.00000	25427	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		27480.00000	28188	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		40822.00000	39861	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		67361.00000	68454	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22077.00000	21502	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		83153.00000	84327	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		19049.00000	18555	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		99240.00000	100479	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		16664.00000	16235	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		115536.00000	116828	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		14830.00000	14452	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		129743.00000	131105	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		11239.00000	10933	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		144372.00000	145795	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8398.00000	8153	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		159309.00000	160785	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		6185.00000	5992	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		174450.00000	175970	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4490.00000	4341	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		189703.00000	191258	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3212.00000	3099	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.82300	6.83900		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		18342.00000	19170	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		31041.00000	29599	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		38195.00000	39528	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		15652.00000	14714	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		64316.00000	66028	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		7832.00000	7273	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		93097.00000	95048	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3917.00000	3597	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		122677.00000	124767	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		1992.00000	1812	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		152100.00000	154266	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1052.00000	948	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		6229.00000	6593	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		55532.00000	53625	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		180689.00000	182917	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		370.00000	327	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		208661.00000	210916	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		117.00000	101	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		235801.00000	238067	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		33.00000	28	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		262040.00000	264309	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		9.00000	7	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.81200	6.82700		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		30574.00000	31460	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		41487.00000	40257	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		50933.00000	52132	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		26868.00000	25951	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		75923.00000	77366	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		18160.00000	17488	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		102824.00000	104445	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12591.00000	12096	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		130486.00000	132234	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		8957.00000	8589	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		158276.00000	160112	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		6574.00000	6295	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		184563.00000	186499	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		3766.00000	3586	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		210931.00000	212937	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2070.00000	1960	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		237029.00000	239080	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1093.00000	1028	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		262619.00000	264699	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		554.00000	518	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		287555.00000	289652	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		270.00000	251	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.80200	6.81700		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		42163.00000	43098	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		51592.00000	50425	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		62765.00000	63938	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		37484.00000	36553	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		87349.00000	88709	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		28617.00000	27875	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		113317.00000	114823	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		22343.00000	21746	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		139907.00000	141523	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		17847.00000	17361	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		166612.00000	168312	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		14574.00000	14171	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		190853.00000	192656	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9898.00000	9598	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		215430.00000	217315	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		6576.00000	6358	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		240053.00000	242002	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4275.00000	4121	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		264488.00000	266485	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		2720.00000	2614	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		25191.00000	25866	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		70647.00000	69220	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			6.79700	6.81100		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		48739.00000	49630	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		57259.00000	56202	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		69820.00000	70903	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		43901.00000	43035	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		94776.00000	96009	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		35658.00000	34942	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		30768.00000	31443	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		75023.00000	73750	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		120740.00000	122089	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29610.00000	29011	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		147174.00000	148613	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25172.00000	24663	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		173576.00000	175086	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		21794.00000	21354	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		196438.00000	198038	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		15920.00000	15572	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		219703.00000	221381	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		11452.00000	11182	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		243136.00000	244878	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		8115.00000	7908	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		266534.00000	268328	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5665.00000	5510	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.95000	6.98300		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		3087.00000	3373	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2793.00000	2507	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5958.00000	6362	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1350.00000	1182	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9528.00000	10010	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		628.00000	538	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13453.00000	13979	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		285.00000	240	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17542.00000	18091	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		129.00000	107	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		34.00000	43	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		12826.00000	12263	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		292.00000	344	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8698.00000	8178	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1202.00000	1355	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5246.00000	4827	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21695.00000	22256	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		61.00000	50	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25851.00000	26418	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		18.00000	14	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		30014.00000	30584	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		4.00000	3	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		34164.00000	34735	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1.00000	1	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			6.87800	6.91400		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5165.00000	5453	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3873.00000	3620	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7682.00000	8034	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2649.00000	2460	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10624.00000	11025	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1867.00000	1727	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13775.00000	14213	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1313.00000	1209	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		17099.00000	17564	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		949.00000	872	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3082.00000	3296	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5550.00000	5224	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		20505.00000	20989	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		685.00000	628	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23870.00000	24375	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		399.00000	362	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		27327.00000	27846	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		222.00000	199	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30840.00000	31368	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		118.00000	105	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.82200	6.86200		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4555.00000	4783	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5980.00000	5699	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6469.00000	6743	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4717.00000	4483	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8710.00000	9025	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3795.00000	3600	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		854.00000	930	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11893.00000	11461	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1716.00000	1841	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9537.00000	9153	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2956.00000	3132	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7572.00000	7240	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		11148.00000	11495	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3083.00000	2921	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		13733.00000	14107	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2531.00000	2396	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		16400.00000	16796	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2075.00000	1963	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		18930.00000	19351	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1496.00000	1408	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		21585.00000	22027	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1054.00000	988	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.79000	6.83300		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5349.00000	5556	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6206.00000	5970	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6996.00000	7233	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5275.00000	5068	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		8879.00000	9141	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4589.00000	4407	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1580.00000	1681	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10230.00000	9887	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2606.00000	2744	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8649.00000	8343	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3847.00000	4021	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7292.00000	7022	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		10879.00000	11163	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4030.00000	3870	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		12970.00000	13273	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3571.00000	3430	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		15167.00000	15485	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3228.00000	3102	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		17059.00000	17396	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2590.00000	2482	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		19045.00000	19399	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2054.00000	1964	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		21113.00000	21483	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1610.00000	1536	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.12900	7.15000		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		28049.00000	29078	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4714.00000	4323	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		42023.00000	43217	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		2407.00000	2180	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		56825.00000	58116	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1242.00000	1113	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		71898.00000	73245	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		657.00000	583	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		86957.00000	88335	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		358.00000	315	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		101788.00000	103191	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		126.00000	108	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		116476.00000	117890	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		40.00000	33	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		130940.00000	132359	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		11.00000	9	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.12200	7.14300		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		33193.00000	34111	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9916.00000	9445	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		46131.00000	47173	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6927.00000	6580	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		59783.00000	60915	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		4954.00000	4696	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		73793.00000	74988	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		3631.00000	3437	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		87934.00000	89175	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2728.00000	2580	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		101543.00000	102837	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1575.00000	1480	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		115326.00000	116657	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		871.00000	813	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		129132.00000	130487	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		461.00000	427	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.11900	7.14000		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		27654.00000	28370	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20582.00000	19941	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		38322.00000	39167	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15390.00000	14878	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		10983.00000	11393	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		36531.00000	35585	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		18417.00000	18986	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		27503.00000	26715	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		50648.00000	51592	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		12150.00000	11736	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		63557.00000	64577	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9778.00000	9441	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		76798.00000	77875	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		8019.00000	7740	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		90197.00000	91320	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		6693.00000	6459	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		102580.00000	103761	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4620.00000	4445	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		115268.00000	116496	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3116.00000	2988	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		128138.00000	129404	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2053.00000	1962	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.12300	7.14400		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		31242.00000	31936	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24593.00000	23964	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		41733.00000	42532	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19605.00000	19082	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		21903.00000	22475	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		31017.00000	30266	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		14039.00000	14478	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		39207.00000	38322	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		53835.00000	54716	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16507.00000	16065	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		66440.00000	67386	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		14184.00000	13807	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		79277.00000	80274	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		12360.00000	12034	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		92245.00000	93283	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		10930.00000	10644	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		103656.00000	104749	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		8199.00000	7968	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		115404.00000	116545	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6056.00000	5874	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		127395.00000	128577	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4403.00000	4262	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.13900	7.15400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		18825.00000	19460	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		11079.00000	10497	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		32268.00000	33157	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		4691.00000	4362	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		48555.00000	49624	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1627.00000	1479	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		66265.00000	67430	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		455.00000	403	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		84338.00000	85541	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		102.00000	87	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		9318.00000	9689	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		21898.00000	21052	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		136906.00000	138122	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		102238.00000	103452	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		18.00000	15	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		119775.00000	120991	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		3.00000	2	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.13100	7.14600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		25938.00000	26565	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		17672.00000	17099	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.50	Call		38080.00000	38877	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		10278.00000	9876	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		52370.00000	53313	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		5499.00000	5242	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		68179.00000	69230	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2693.00000	2544	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		84863.00000	85985	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1202.00000	1125	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16377.00000	16827	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		28123.00000	27375	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		101894.00000	103057	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		488.00000	452	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		118912.00000	120096	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		180.00000	165	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		135711.00000	136905	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		60.00000	54	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.12900	7.14500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		30519.00000	31181	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		22304.00000	21707	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		41974.00000	42781	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		14525.00000	14074	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		8479.00000	8731	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		60789.00000	59782	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		13792.00000	14164	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		45443.00000	44556	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		21099.00000	21612	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		32580.00000	31833	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		55199.00000	56137	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		8968.00000	8648	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		69810.00000	70855	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		5236.00000	5021	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		85375.00000	86500	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		2883.00000	2750	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		101487.00000	102668	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1495.00000	1417	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		117817.00000	119033	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		730.00000	687	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.13600	7.15100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		34574.00000	35175	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		26958.00000	26400	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		45449.00000	46165	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		18912.00000	18468	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		12070.00000	12346	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		63946.00000	63062	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		17877.00000	18252	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		49457.00000	48671	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		25361.00000	25847	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		37114.00000	36439	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		57814.00000	58635	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		12789.00000	12450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		71412.00000	72324	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		8324.00000	8077	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		85945.00000	86932	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		5207.00000	5035	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		101113.00000	102158	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3128.00000	3013	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		116643.00000	117730	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1803.00000	1729	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		132310.00000	133425	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		996.00000	951	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.12900	7.14500		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		70821.00000	72141	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		488.00000	430	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.12400	7.13900		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		72898.00000	74015	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2925.00000	2766	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.12100	7.13700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		34234.00000	34941	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		24810.00000	24173	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		46365.00000	47220	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		16480.00000	15992	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		10231.00000	10516	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		65492.00000	64434	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		16162.00000	16572	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		49294.00000	48361	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		24134.00000	24688	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		35710.00000	34921	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		60259.00000	61248	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		10437.00000	10083	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		75538.00000	76639	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		6290.00000	6047	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		91781.00000	92968	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		3600.00000	3443	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		108588.00000	109836	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		1955.00000	1859	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		125625.00000	126913	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1006.00000	951	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		142641.00000	143955	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		490.00000	461	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			7.12500	7.14000		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		37742.00000	38392	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		28695.00000	28104	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		49382.00000	50154	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		20151.00000	19680	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		13415.00000	13717	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		68127.00000	67188	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		19738.00000	20147	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		52648.00000	51815	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		27833.00000	28360	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		39495.00000	38781	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		62560.00000	63442	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		13652.00000	13293	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		77000.00000	77979	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8911.00000	8648	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		92387.00000	93444	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5596.00000	5412	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		108403.00000	109521	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3378.00000	3255	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		124764.00000	125927	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1959.00000	1880	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		141234.00000	142428	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1091.00000	1043	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.10400	7.11900		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		73509.00000	74766	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		449.00000	397	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.09900	7.11400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		75516.00000	76658	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2795.00000	2642	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.09500	7.11000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		13172.00000	13689	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		22621.00000	21855	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		23883.00000	24648	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		12026.00000	11509	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		38126.00000	39110	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		5554.00000	5256	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		6246.00000	6540	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		37609.00000	36622	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		73040.00000	74263	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		738.00000	680	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		54912.00000	56050	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		2198.00000	2054	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		91560.00000	92823	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		209.00000	190	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		109930.00000	111206	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		50.00000	44	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		127915.00000	129195	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		10.00000	9	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		145441.00000	146722	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2.00000	1	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.09700	7.11100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		29635.00000	30149	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		39055.00000	38387	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		39921.00000	40552	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		28288.00000	27736	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		51922.00000	52666	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		19809.00000	19372	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		21167.00000	21568	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		52235.00000	51454	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		65424.00000	66272	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13390.00000	13057	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		80139.00000	81077	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		8724.00000	8481	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		95744.00000	96756	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		5473.00000	5303	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		111922.00000	112990	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3304.00000	3190	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		128391.00000	129500	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1917.00000	1844	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		144920.00000	146057	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1069.00000	1025	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		14499.00000	14797	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		67826.00000	66942	8.55	0.00	0.00

Total for Derivatives:							2.00	1,872.00
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Grand Total:							2.00	1,872.00
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