



Daily MTM Report

Daily summary for 21/02/2006

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			7.07500	7.06000			0.00	0.00
R157 On 15/09/2015 Bond			7.15500	7.14000			0.00	0.00
R186 On 21/12/2026 Bond			6.84500	6.83000			0.00	0.00
R194 On 28/02/2008 Bond			6.94500	6.95000			0.00	0.00
R201 On 21/12/2014 Bond			7.13500	7.12000			0.00	0.00
R203 On 15/09/2017 Bond			7.14000	7.13000			0.00	0.00
R204 On 21/12/2018 Bond			7.13000	7.12000			0.00	0.00
R207 On 15/01/2020 Bond			7.10600	7.09500			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			244.71100	244.87400		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		148750.00000	147121	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		10.00000	11	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			249.10400	249.27500		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		192805.00000	191098	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		55.00000	58	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			253.50500	253.68200		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		236872.00000	235105	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		52.00000	55	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			257.87200	258.05700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		280601.00000	278752	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		31.00000	32	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			7.08000	7.06600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.15800	7.14400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.80200	6.78600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			6.98800	6.99200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.13500	7.12000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.13200	7.12300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.12700	7.11700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.10200	7.09100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.09200		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			6.96700	6.96200		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		513.00000	515	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		606.00000	596	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.88000	6.87900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		782.00000	780	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1079.00000	1074	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.90900	6.90100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1093.00000	1100	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1336.00000	1323	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			6.97600	6.97900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		867.00000	863	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2144.00000	2147	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.09200	7.08300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1156.00000	1163	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2178.00000	2163	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.20400	7.22100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1455.00000	1435	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2138.00000	2160	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.28500	7.13400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1571.00000	1744	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2535.00000	2310	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.07200	7.04800		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7201.00000	7338	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10919.00000	10600	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.12200	7.08500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11909.00000	12187	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		14984.00000	14572	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.18500	7.14700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15746.00000	16050	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17664.00000	17261	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.28700	7.25900		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		9107.00000	9645	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		8733.00000	8103	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.31100	7.28300		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		14060.00000	14622	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		12685.00000	12080	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.34000	7.31100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		17951.00000	18548	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		15411.00000	14802	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.30400	7.26800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		9565.00000	10880	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		8293.00000	7066	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			7.31500	7.27900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		14406.00000	15718	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		12357.00000	11131	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.32900	7.29300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		18208.00000	19525	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		15172.00000	13956	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.68500	6.68600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.78000	6.78600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90400	6.91400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90000	6.90600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97600	6.98100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05200	7.05400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99500	6.99600		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.06800	7.05200		3.50	0.00	11.00
R153 On 04/05/2006 Bond Future	7.00	Call		6291.00000	5943	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		8451.00000	8767	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		12500.00000	12013	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4320.00000	4496	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		20523.00000	19946	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2114.00000	2200	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		29531.00000	28906	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1003.00000	1041	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		39011.00000	38363	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		470.00000	486	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		48667.00000	48010	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		221.00000	228	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2356.00000	2168	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		14967.00000	15443	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		58314.00000	57652	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		69.00000	71	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		67960.00000	67296	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		19.00000	19	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		77538.00000	76875	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		4.00000	4	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		87026.00000	86362	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1.00000	1	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.04900	7.03000		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.00	Call		10755.00000	10361	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		11932.00000	12283	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		16747.00000	16255	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8156.00000	8410	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		23911.00000	23344	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		5653.00000	5831	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		31769.00000	31147	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3942.00000	4065	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		40077.00000	39417	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		2777.00000	2862	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		48659.00000	47972	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1983.00000	2041	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		57102.00000	56392	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1146.00000	1181	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		65774.00000	65050	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		632.00000	652	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		74568.00000	73834	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		332.00000	343	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.04400	7.02400		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		14142.00000	13750	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15028.00000	15375	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		19848.00000	19385	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11540.00000	11815	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		48947.00000	48314	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		4741.00000	4847	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		56283.00000	55622	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3318.00000	3395	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		9324.00000	9014	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		19496.00000	19923	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		26456.00000	25934	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9043.00000	9258	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		33580.00000	33011	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		7149.00000	7318	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		41071.00000	40466	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		5710.00000	5842	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5540.00000	5315	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		25087.00000	25601	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		63906.00000	63223	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2266.00000	2321	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		71741.00000	71041	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1510.00000	1548	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		79721.00000	79009	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		981.00000	1007	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.05600	7.03300		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		16715.00000	16298	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		17855.00000	18233	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		22157.00000	21679	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14691.00000	15008	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		7906.00000	7634	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		26499.00000	27021	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		11924.00000	11578	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		21751.00000	22198	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		28584.00000	28055	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12591.00000	12856	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		35374.00000	34803	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		10932.00000	11156	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		42423.00000	41819	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9610.00000	9799	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		49653.00000	49021	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8544.00000	8706	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		55985.00000	55323	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6656.00000	6788	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		62590.00000	61902	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5117.00000	5222	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		69423.00000	68713	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3879.00000	3963	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		76442.00000	75713	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2901.00000	2965	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.15500	7.13900		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		19976.00000	19056	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		10505.00000	10956	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		35286.00000	34134	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		4793.00000	5011	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		52991.00000	51708	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1892.00000	1980	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		71972.00000	70632	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		676.00000	706	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		91371.00000	90011	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		276.00000	287	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		129581.00000	128211	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		50.00000	51	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		8830.00000	8242	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		20810.00000	21592	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		110619.00000	109252	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		115.00000	119	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		148198.00000	146827	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		12.00000	12	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		166478.00000	165108	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2.00000	2	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.14800	7.13100		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		28403.00000	27521	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		18485.00000	19026	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		42476.00000	41422	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12023.00000	12391	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		58586.00000	57408	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		7996.00000	8241	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		75708.00000	74447	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5372.00000	5534	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		93363.00000	92046	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		3663.00000	3769	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		16891.00000	16224	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		27917.00000	28673	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		111218.00000	109865	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2528.00000	2598	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		128689.00000	127305	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1374.00000	1413	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		146293.00000	144891	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		711.00000	732	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		163850.00000	162438	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		350.00000	360	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.14800	7.13100		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		35308.00000	34475	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		25631.00000	26186	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		48674.00000	47709	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		18954.00000	19377	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		112941.00000	111693	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		6781.00000	6921	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		14433.00000	13931	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		46020.00000	46906	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		23751.00000	23075	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		34507.00000	35219	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		63788.00000	62720	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14406.00000	14727	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		79711.00000	78565	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11041.00000	11282	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		96188.00000	94984	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		8594.00000	8778	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		128888.00000	127597	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4511.00000	4608	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		145173.00000	143851	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2922.00000	2987	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		161633.00000	160288	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1842.00000	1885	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		178134.00000	176773	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1130.00000	1157	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		194569.00000	193198	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		675.00000	691	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.15900	7.14000		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		40015.00000	39136	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		31300.00000	31932	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		53297.00000	52298	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25043.00000	25554	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		28215.00000	27480	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		39411.00000	40187	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		68574.00000	67480	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21144.00000	21560	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		84471.00000	83303	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		18221.00000	18564	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		100644.00000	99419	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		15922.00000	16207	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		117010.00000	115740	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		14158.00000	14398	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		131333.00000	130011	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		10683.00000	10872	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		146065.00000	144700	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		7945.00000	8091	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		161092.00000	159693	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		5823.00000	5934	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		176311.00000	174884	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4205.00000	4288	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		191628.00000	190179	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2992.00000	3053	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.84000	6.82400		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		18486.00000	17356	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		29057.00000	30197	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		38821.00000	37172	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		14149.00000	14770	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		65426.00000	63452	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		6813.00000	7109	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		94582.00000	92444	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3273.00000	3405	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		124412.00000	122199	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		1599.00000	1656	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		153989.00000	151742	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		812.00000	836	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		6140.00000	5589	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		53314.00000	55033	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		182715.00000	180452	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		268.00000	274	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		210751.00000	208483	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		79.00000	80	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		237917.00000	235647	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		21.00000	21	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		264165.00000	261895	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5.00000	5	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.82900	6.81300		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		30968.00000	29808	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		39907.00000	41003	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		51611.00000	50107	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		25572.00000	26323	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		76854.00000	75098	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		17117.00000	17618	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		103967.00000	102043	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		11760.00000	12092	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		131798.00000	129764	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		8293.00000	8516	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		159716.00000	157611	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		6040.00000	6191	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		186179.00000	184011	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		3407.00000	3496	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		212678.00000	210470	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		1842.00000	1891	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		238866.00000	236635	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		955.00000	981	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		264514.00000	262270	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		475.00000	488	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		289486.00000	287236	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		227.00000	233	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.82100	6.80400		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		42600.00000	41352	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		50207.00000	51342	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		63397.00000	61873	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		36294.00000	37151	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		88147.00000	86408	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		27593.00000	28236	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		114257.00000	112360	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21461.00000	21947	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		140965.00000	138953	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		17083.00000	17453	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		167766.00000	165671	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		13906.00000	14193	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		192159.00000	189980	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9382.00000	9585	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		216864.00000	214622	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		6188.00000	6328	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		241592.00000	239304	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3992.00000	4085	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		266109.00000	263788	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		2519.00000	2580	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		25448.00000	24522	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		69082.00000	70539	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			6.81700	6.80000		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		49119.00000	47876	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		56109.00000	57230	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		70339.00000	68855	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		42890.00000	43770	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		95406.00000	93734	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		34757.00000	35449	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		31015.00000	30054	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		73739.00000	75143	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		121464.00000	119651	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		28804.00000	29355	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		147976.00000	146057	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		24444.00000	24889	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		174444.00000	172443	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		21130.00000	21494	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		197424.00000	195338	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		15375.00000	15654	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		220796.00000	218640	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		11015.00000	11223	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		244322.00000	242111	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		7770.00000	7923	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		267800.00000	265545	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5399.00000	5509	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.91600	6.92000		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		3590.00000	3611	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2204.00000	2156	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6694.00000	6732	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		994.00000	963	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		10424.00000	10476	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		433.00000	415	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		14444.00000	14503	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		185.00000	175	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		18582.00000	18647	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		79.00000	74	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		46.00000	45	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		11746.00000	11676	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		371.00000	371	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		7686.00000	7616	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1456.00000	1462	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4409.00000	4346	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		22761.00000	22827	2.08	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	8.25	Put		35.00000	33	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		26933.00000	27002	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		9.00000	8	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		31103.00000	31172	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2.00000	2	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		35254.00000	35324	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			6.84500	6.84900		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3437.00000	3452	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4929.00000	4883	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5651.00000	5673	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3382.00000	3344	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		8285.00000	8315	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2274.00000	2244	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		11318.00000	11353	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1583.00000	1559	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		14540.00000	14581	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1099.00000	1080	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		17915.00000	17960	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		787.00000	772	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		21360.00000	21408	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		563.00000	551	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		24768.00000	24821	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		319.00000	312	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		28256.00000	28311	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		173.00000	168	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		31789.00000	31846	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		89.00000	86	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.79100	6.79500		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4907.00000	4921	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5480.00000	5443	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6898.00000	6917	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4293.00000	4261	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		9205.00000	9228	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3438.00000	3409	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		967.00000	970	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11154.00000	11107	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1903.00000	1910	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		8872.00000	8828	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3225.00000	3236	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6989.00000	6949	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		11698.00000	11725	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2781.00000	2756	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		14329.00000	14358	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2275.00000	2253	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		17035.00000	17067	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1859.00000	1840	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		19612.00000	19648	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1326.00000	1310	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		22307.00000	22346	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		924.00000	912	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.76200	6.76500		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5651.00000	5658	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5806.00000	5782	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		7344.00000	7353	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4921.00000	4899	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		9266.00000	9276	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4274.00000	4253	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1723.00000	1726	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9671.00000	9643	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2804.00000	2808	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8145.00000	8117	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4098.00000	4104	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6841.00000	6816	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		11300.00000	11311	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3749.00000	3729	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		13420.00000	13433	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3319.00000	3301	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		15640.00000	15654	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2999.00000	2982	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		17565.00000	17581	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2394.00000	2379	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		19581.00000	19599	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1888.00000	1875	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		21677.00000	21697	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1472.00000	1461	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.13600	7.12000		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		29298.00000	28382	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		3933.00000	4101	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		43570.00000	42563	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		1924.00000	2000	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		58564.00000	57514	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		952.00000	985	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		73754.00000	72685	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		483.00000	497	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		88883.00000	87805	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		254.00000	259	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		103775.00000	102693	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		83.00000	84	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		118491.00000	117408	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		24.00000	24	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		132965.00000	131882	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		6.00000	6	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.13000	7.11400		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		34282.00000	33485	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9086.00000	9348	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		47408.00000	46524	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6285.00000	6461	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		61203.00000	60262	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		4455.00000	4573	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		75321.00000	74341	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		3240.00000	3320	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		89542.00000	88538	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2417.00000	2472	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		103258.00000	102230	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1371.00000	1403	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		117117.00000	116075	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		743.00000	761	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		130975.00000	129925	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		385.00000	394	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.12900	7.11100		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		19049.00000	18476	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		26260.00000	26851	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		28481.00000	27776	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		19535.00000	19993	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		39329.00000	38514	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14523.00000	14872	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		11417.00000	10993	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		35091.00000	35831	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		51794.00000	50898	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		11422.00000	11688	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		64815.00000	63858	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9162.00000	9368	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		78145.00000	77142	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		7492.00000	7653	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		91616.00000	90579	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		6238.00000	6364	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		104105.00000	103032	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4272.00000	4362	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		116882.00000	115781	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2857.00000	2919	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		129824.00000	128702	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1865.00000	1907	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.13600	7.11800		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	7.00	Call		22473.00000	21910	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		29949.00000	30521	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		31954.00000	31283	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23667.00000	24130	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		42574.00000	41811	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18808.00000	19180	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		14460.00000	14023	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		37989.00000	38686	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		54776.00000	53942	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		15809.00000	16110	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		67462.00000	66573	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13567.00000	13813	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		80364.00000	79433	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		11809.00000	12013	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		93386.00000	92422	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		10432.00000	10603	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		104886.00000	103884	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		7790.00000	7923	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		116713.00000	115679	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5726.00000	5828	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		128773.00000	127714	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4143.00000	4219	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.13900	7.12900		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		19585.00000	18995	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		9809.00000	10032	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		33534.00000	32814	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		3927.00000	4020	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		50223.00000	49439	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1266.00000	1294	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		68162.00000	67356	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		323.00000	329	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		86331.00000	85519	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		65.00000	65	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		9635.00000	9228	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		20186.00000	20591	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		138935.00000	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		104259.00000	103447	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		10.00000	10	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		121803.00000	120991	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.13300	7.12200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16885.00000	16439	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		26712.00000	27147	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		26731.00000	26155	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		16545.00000	16849	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		39175.00000	38488	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		9454.00000	9647	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		53743.00000	52972	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		4952.00000	5061	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		69772.00000	68947	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2366.00000	2421	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		86608.00000	85752	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1027.00000	1052	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		103729.00000	102859	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		404.00000	414	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		120795.00000	119919	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		144.00000	147	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		137617.00000	136738	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		46.00000	47	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.13300	7.12200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		21658.00000	21217	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		31329.00000	31754	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		31296.00000	30751	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		21270.00000	21592	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		42976.00000	42339	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		13718.00000	13946	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		8704.00000	8464	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		59203.00000	59829	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		14163.00000	13827	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		44004.00000	44534	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		56417.00000	55702	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		8375.00000	8527	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		71213.00000	70441	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		4828.00000	4922	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		86923.00000	86111	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		2621.00000	2675	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		103141.00000	102303	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1338.00000	1367	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		119539.00000	118687	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		642.00000	656	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.14100	7.12900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		35305.00000	34742	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		25987.00000	26353	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		46359.00000	45709	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		18119.00000	18398	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		12346.00000	12059	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		62521.00000	63162	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		18283.00000	17907	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		48160.00000	48713	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		25921.00000	25451	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		35972.00000	36430	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		58895.00000	58170	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		12169.00000	12372	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		72649.00000	71862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		7859.00000	8001	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		87315.00000	86480	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		4875.00000	4969	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		102588.00000	101719	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		2901.00000	2960	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		118198.00000	117305	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1655.00000	1691	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		133920.00000	133012	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		905.00000	925	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.13000	7.12000		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		72835.00000	71978	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		347.00000	353	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.12600	7.11500		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		74590.00000	73712	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2574.00000	2633	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.12500	7.11400		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		24732.00000	24251	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		34376.00000	34820	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		35055.00000	34469	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		23698.00000	24037	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		47417.00000	46736	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		15600.00000	15844	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		10481.00000	10208	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		63810.00000	64462	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		16566.00000	16192	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		47766.00000	48317	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		61532.00000	60773	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		9778.00000	9944	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		77005.00000	76186	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		5824.00000	5930	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		93404.00000	92542	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		3290.00000	3354	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		110326.00000	109437	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		1761.00000	1796	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		127443.00000	126537	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		892.00000	911	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		144510.00000	143594	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		427.00000	437	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			7.13000	7.11800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		28441.00000	27931	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		38282.00000	38766	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		38533.00000	37924	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		27665.00000	28050	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		50362.00000	49662	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		19309.00000	19603	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		13719.00000	13404	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		66610.00000	67289	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		20181.00000	19771	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		51269.00000	51853	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		63722.00000	62943	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		12993.00000	13207	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		78327.00000	77483	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8416.00000	8565	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		93853.00000	92959	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5241.00000	5341	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		109982.00000	109051	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3135.00000	3198	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		126427.00000	125471	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1800.00000	1839	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		142957.00000	141985	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		992.00000	1014	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.10700	7.09500		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		75475.00000	74435	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		320.00000	329	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.10300	7.09100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		77171.00000	76197	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2463.00000	2527	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.10000	7.08800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		13817.00000	13338	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		21385.00000	21932	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		24897.00000	24220	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		11160.00000	11509	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		39489.00000	38650	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		5037.00000	5224	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		6585.00000	6298	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		36068.00000	36806	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		74812.00000	73817	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		630.00000	661	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		56533.00000	55591	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		1939.00000	2023	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		93404.00000	92387	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		172.00000	181	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		111800.00000	110776	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		39.00000	42	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		129792.00000	128767	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		7.00000	8	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		147321.00000	146295	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1.00000	1	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.10300	7.09000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		30238.00000	29664	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		37885.00000	38409	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		40703.00000	40021	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		27296.00000	27712	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		52887.00000	52106	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		19001.00000	19318	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		21607.00000	21144	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		50902.00000	51536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		66565.00000	65698	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		12758.00000	12989	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		81438.00000	80502	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		8251.00000	8412	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		97178.00000	96187	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		5134.00000	5241	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		113463.00000	112433	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3071.00000	3139	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		130012.00000	128956	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1765.00000	1807	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		146598.00000	145524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		974.00000	998	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		14801.00000	14443	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		66355.00000	67095	8.55	0.00	0.00

Total for Derivatives:							0.00	1,874.00
-------------------------------	--	--	--	--	--	--	-------------	-----------------

Grand Total:							0.00	1,874.00
---------------------	--	--	--	--	--	--	-------------	-----------------