



Daily MTM Report

Daily summary for 17/02/2006

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			7.08500	7.09000			0.00	0.00
R157 On 15/09/2015 Bond			7.15500	7.15000			0.00	0.00
R186 On 21/12/2026 Bond			6.84500	6.83000			0.00	0.00
R194 On 28/02/2008 Bond			6.97000	6.98000			0.00	0.00
R201 On 21/12/2014 Bond			7.13500	7.13000			0.00	0.00
R203 On 15/09/2017 Bond			7.14500	7.14000			0.00	0.00
R204 On 21/12/2018 Bond			7.13000	7.13000			0.00	0.00
R207 On 15/01/2020 Bond			7.10200	7.10400			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			244.67400	244.72300		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		147246.00000	146755	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		16.00000	15	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			249.08000	249.14000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		191467.00000	190867	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		67.00000	67	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			253.49100	253.57000		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		235759.00000	234970	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		59.00000	60	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			257.87100	257.96600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		279694.00000	278745	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		34.00000	35	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			7.08900	7.09300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.15700	7.15100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.80200	6.78400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.00800	7.01600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.13400	7.12900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.13700	7.13200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.12600	7.12700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.09700	7.10000		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			6.95400	6.95800		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		524.00000	515	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		626.00000	628	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.88400	6.89800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		814.00000	796	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1064.00000	1080	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.90500	6.91900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1123.00000	1105	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1322.00000	1338	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			6.97600	6.99100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		885.00000	870	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2133.00000	2154	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.09200	7.11100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1191.00000	1170	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2144.00000	2170	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.20300	7.21200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1452.00000	1441	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2158.00000	2168	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.28800	7.32100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1796.00000	1754	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2267.00000	2313	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.06900	7.08500		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7744.00000	7554	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10765.00000	10872	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.12100	7.13900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12537.00000	12340	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		14605.00000	14744	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.18300	7.20200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16366.00000	16163	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17260.00000	17411	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.29200	7.30600		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		10365.00000	9996	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		8031.00000	8245	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.31900	7.33300		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		15308.00000	14959	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		11851.00000	12084	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.34900	7.36300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		19218.00000	18876	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		14516.00000	14755	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.29600	7.29500		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		10823.00000	10804	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		7646.00000	7555	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			7.30800	7.30600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		15572.00000	15610	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		11622.00000	11517	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.32200	7.31900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		19304.00000	19387	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		14441.00000	14311	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.53600	6.69000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.64800	6.80300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.77700	6.94000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.84300	6.92100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.91700	6.99400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.98700	7.06500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.94900	7.00200		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.07700	7.08200		3.50	0.00	11.00
R153 On 04/05/2006 Bond Future	7.00	Call		5935.00000	5976	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		9338.00000	9173	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11882.00000	11966	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4946.00000	4823	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19678.00000	19803	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2513.00000	2431	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		28524.00000	28680	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1239.00000	1188	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		37901.00000	38078	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		604.00000	575	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		47497.00000	47688	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		296.00000	279	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2213.00000	2225	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		16069.00000	15873	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		57100.00000	57300	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		99.00000	92	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		66726.00000	66931	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		29.00000	26	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		76297.00000	76504	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		7.00000	7	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		85783.00000	85990	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		2.00000	1	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.05600	7.06000		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.00	Call		10327.00000	10367	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		12681.00000	12564	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		16170.00000	16229	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8756.00000	8658	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		23205.00000	23283	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		6123.00000	6044	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		30958.00000	31051	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		4306.00000	4243	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		39182.00000	39289	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3059.00000	3008	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		47700.00000	47817	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2201.00000	2160	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		56071.00000	56201	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1291.00000	1264	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		64691.00000	64829	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		724.00000	706	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		73448.00000	73593	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		387.00000	376	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.05000	7.05300		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		13731.00000	13756	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15687.00000	15602	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		19338.00000	19373	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12100.00000	12025	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		48169.00000	48234	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5033.00000	4988	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		55441.00000	55515	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3546.00000	3509	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		9016.00000	9032	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20257.00000	20163	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		25861.00000	25905	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9517.00000	9450	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		32911.00000	32963	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		7550.00000	7491	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		40340.00000	40400	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		6049.00000	5997	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5330.00000	5339	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		25948.00000	25846	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		63009.00000	63091	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2439.00000	2411	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		70799.00000	70888	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1638.00000	1616	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		78743.00000	78838	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1073.00000	1057	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.06100	7.06200		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		16322.00000	16314	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18463.00000	18421	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		21692.00000	21686	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15228.00000	15187	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		7667.00000	7659	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27262.00000	27218	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		11608.00000	11599	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22436.00000	22392	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		28059.00000	28054	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		13067.00000	13028	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		34799.00000	34795	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		11358.00000	11320	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		41805.00000	41803	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9993.00000	9956	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		48999.00000	48998	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8891.00000	8856	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		55278.00000	55282	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6951.00000	6920	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		61835.00000	61842	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5363.00000	5336	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		68624.00000	68636	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4082.00000	4059	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		75604.00000	75620	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3064.00000	3045	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.15400	7.14900		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		19849.00000	19499	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		11235.00000	11313	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		34930.00000	34519	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5293.00000	5311	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		52418.00000	51986	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2176.00000	2171	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		71255.00000	70819	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		815.00000	807	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		90586.00000	90151	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		347.00000	341	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		128742.00000	128312	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		68.00000	65	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		8871.00000	8628	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		21707.00000	21892	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		109798.00000	109366	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		151.00000	147	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		147347.00000	146918	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		17.00000	17	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		165623.00000	165195	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		4.00000	4	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.14600	7.13900		6.22	0.00	2.00
R157 On 03/08/2006 Bond Future	7.25	Call		28295.00000	27894	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		19047.00000	19231	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		42271.00000	41800	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12487.00000	12602	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		58290.00000	57774	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8370.00000	8439	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		75334.00000	74788	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5668.00000	5707	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		92925.00000	92361	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		3895.00000	3916	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		16866.00000	16554	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		28562.00000	28836	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		110729.00000	110154	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2708.00000	2719	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		128136.00000	127554	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1491.00000	1495	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		145695.00000	145110	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		782.00000	783	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		163222.00000	162636	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		391.00000	391	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.14500	7.13800		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		35222.00000	34846	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		26117.00000	26312	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		48530.00000	48100	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		19382.00000	19523	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		112613.00000	112075	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		7024.00000	7058	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		14436.00000	14201	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		46595.00000	46931	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		23716.00000	23406	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		35044.00000	35305	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		63591.00000	63120	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14781.00000	14882	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		79464.00000	78964	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11366.00000	11436	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		95898.00000	95375	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		8875.00000	8925	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		128503.00000	127953	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4698.00000	4719	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		144740.00000	144181	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3060.00000	3073	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		161161.00000	160597	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1941.00000	1949	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		177631.00000	177063	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1199.00000	1203	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		194044.00000	193474	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		721.00000	723	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.15500	7.14600		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		39956.00000	39514	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		31719.00000	31992	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		53204.00000	52704	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25427.00000	25642	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		28188.00000	27815	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		39861.00000	40204	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		68454.00000	67909	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21502.00000	21672	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		84327.00000	83748	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		18555.00000	18690	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		100479.00000	99873	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		16235.00000	16344	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		116828.00000	116200	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		14452.00000	14540	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		131105.00000	130457	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		10933.00000	11000	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		145795.00000	145130	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8153.00000	8203	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		160785.00000	160107	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		5992.00000	6029	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		175970.00000	175281	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4341.00000	4367	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		191258.00000	190561	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3099.00000	3118	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.83900	6.82300		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		19170.00000	18037	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		29599.00000	30736	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		39528.00000	37888	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		14714.00000	15345	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		66028.00000	64068	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		7273.00000	7583	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		95048.00000	92921	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3597.00000	3740	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		124767.00000	122560	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		1812.00000	1876	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		154266.00000	152024	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		948.00000	976	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		6593.00000	6025	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		53625.00000	55328	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		182917.00000	180655	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		327.00000	336	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		210916.00000	208648	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		101.00000	104	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		238067.00000	235797	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		28.00000	29	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		264309.00000	262039	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7.00000	7	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.82800	6.81200		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		31460.00000	30298	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		40257.00000	41352	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		52132.00000	50630	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		25951.00000	26706	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		77366.00000	75615	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		17488.00000	17993	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		104445.00000	102527	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12096.00000	12435	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		132234.00000	130205	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		8589.00000	8817	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		160112.00000	158012	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		6295.00000	6451	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		186499.00000	184334	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		3586.00000	3678	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		212937.00000	210732	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		1960.00000	2012	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		239080.00000	236851	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1028.00000	1056	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		264699.00000	262456	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		518.00000	532	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		289652.00000	287402	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		251.00000	258	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.81900	6.80200		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		43098.00000	41848	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		50425.00000	51557	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		63938.00000	62413	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		36553.00000	37411	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		88709.00000	86971	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		27875.00000	28520	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		114823.00000	112928	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21746.00000	22235	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		141523.00000	139514	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		17361.00000	17734	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		168312.00000	166219	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		14171.00000	14461	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		192656.00000	190479	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9598.00000	9804	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		217315.00000	215075	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		6358.00000	6501	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		242002.00000	239715	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4121.00000	4217	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		266485.00000	264165	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		2614.00000	2677	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		25866.00000	24935	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		69220.00000	70672	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			6.81500	6.79700		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		49630.00000	48314	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		56202.00000	57391	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		70903.00000	69334	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		43035.00000	43971	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		96009.00000	94242	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		34942.00000	35680	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		31443.00000	30425	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		73750.00000	75236	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		122089.00000	120174	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29011.00000	29601	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		148613.00000	146586	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		24663.00000	25140	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		175086.00000	172973	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		21354.00000	21746	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		198038.00000	195834	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		15572.00000	15872	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		221381.00000	219102	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		11182.00000	11407	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		244878.00000	242540	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		7908.00000	8075	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		268328.00000	265944	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5510.00000	5630	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.93900	6.95000		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		3373.00000	3460	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2507.00000	2403	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6362.00000	6490	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1182.00000	1119	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		10010.00000	10165	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		538.00000	503	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13979.00000	14152	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		240.00000	222	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		18091.00000	18272	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		107.00000	98	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		43.00000	45	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		12263.00000	12074	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		344.00000	357	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8178.00000	8001	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1355.00000	1398	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4827.00000	4680	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		22256.00000	22441	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		50.00000	45	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		26418.00000	26607	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		14.00000	12	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		30584.00000	30774	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		3.00000	3	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		34735.00000	34925	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			6.86800	6.87800		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5453.00000	5526	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3620.00000	3542	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		8034.00000	8125	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2460.00000	2400	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		11025.00000	11129	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1727.00000	1681	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		14213.00000	14329	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1209.00000	1175	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		17564.00000	17687	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		872.00000	846	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3296.00000	3349	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5224.00000	5126	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		20989.00000	21119	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		628.00000	608	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		24375.00000	24512	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		362.00000	349	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		27846.00000	27989	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		199.00000	191	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		31368.00000	31514	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		105.00000	100	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.81600	6.82200		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4783.00000	4809	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5699.00000	5649	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6743.00000	6776	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4483.00000	4439	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		9025.00000	9063	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3600.00000	3563	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		930.00000	938	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11461.00000	11392	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1841.00000	1854	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9153.00000	9089	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3132.00000	3152	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7240.00000	7183	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		11495.00000	11539	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2921.00000	2889	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		14107.00000	14155	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2396.00000	2368	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		16796.00000	16848	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1963.00000	1938	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		19351.00000	19408	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1408.00000	1389	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		22027.00000	22088	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		988.00000	973	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.78800	6.79000		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5556.00000	5558	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5970.00000	5951	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		7233.00000	7236	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5068.00000	5051	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		9141.00000	9145	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4407.00000	4391	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1681.00000	1681	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9887.00000	9866	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2744.00000	2744	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8343.00000	8322	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4021.00000	4022	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7022.00000	7002	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		11163.00000	11168	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3870.00000	3854	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		13273.00000	13278	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3430.00000	3415	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		15485.00000	15491	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3102.00000	3087	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		17396.00000	17404	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2482.00000	2470	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		19399.00000	19408	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1964.00000	1953	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		21483.00000	21494	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1536.00000	1526	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.13400	7.12900		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		29078.00000	28750	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4323.00000	4333	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		43217.00000	42872	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		2180.00000	2174	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		58116.00000	57768	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1113.00000	1103	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		73245.00000	72897	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		583.00000	574	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		88335.00000	87989	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		315.00000	308	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		103191.00000	102849	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		108.00000	105	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		117890.00000	117551	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		33.00000	32	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		132359.00000	132020	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		9.00000	9	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.12800	7.12200		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		34111.00000	33782	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9445.00000	9513	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		47173.00000	46814	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6580.00000	6619	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		60915.00000	60538	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		4696.00000	4716	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		74988.00000	74600	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		3437.00000	3446	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		89175.00000	88780	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2580.00000	2582	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		102837.00000	102440	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1480.00000	1479	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		116657.00000	116258	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		813.00000	811	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		130487.00000	130088	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		427.00000	426	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.12600	7.11900		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		18986.00000	18737	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		26715.00000	26919	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		28370.00000	28069	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		19941.00000	20092	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		39167.00000	38823	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14878.00000	14987	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		11393.00000	11205	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		35585.00000	35850	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		51592.00000	51217	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		11736.00000	11814	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		64577.00000	64179	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9441.00000	9496	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		77875.00000	77462	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		7740.00000	7779	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		91320.00000	90895	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		6459.00000	6487	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		103761.00000	103326	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4445.00000	4463	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		116496.00000	116055	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2988.00000	2999	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		129404.00000	128957	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1962.00000	1968	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.13200	7.12300		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		22475.00000	22175	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		30266.00000	30534	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		31936.00000	31581	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		23964.00000	24176	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		42532.00000	42131	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19082.00000	19248	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		14478.00000	14242	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		38322.00000	38653	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		54716.00000	54280	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16065.00000	16196	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		67386.00000	66922	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13807.00000	13910	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		80274.00000	79789	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		12034.00000	12117	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		93283.00000	92782	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		10644.00000	10711	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		104749.00000	104232	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		7968.00000	8019	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		116545.00000	116015	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5874.00000	5911	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		128577.00000	128037	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4262.00000	4289	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.14400	7.13900		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		19460.00000	19124	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		10497.00000	10567	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		33157.00000	32767	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		4362.00000	4379	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		49624.00000	49215	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1479.00000	1477	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		67430.00000	67020	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		403.00000	399	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		85541.00000	85133	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		87.00000	85	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		9689.00000	9443	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		21052.00000	21212	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		138122.00000	137717	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		103452.00000	103046	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		15.00000	14	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		120991.00000	120585	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2.00000	2	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.13700	7.13100		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		26565.00000	26224	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		17099.00000	17238	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		38877.00000	38480	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		9876.00000	9959	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		53313.00000	52876	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		5242.00000	5285	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		69230.00000	68770	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2544.00000	2564	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		85985.00000	85513	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1125.00000	1132	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16827.00000	16557	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		27375.00000	27585	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		103057.00000	102579	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		452.00000	454	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		120096.00000	119617	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		165.00000	165	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		136905.00000	136425	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		54.00000	54	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.13700	7.12900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		31181.00000	30774	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		21707.00000	21930	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		42781.00000	42308	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		14074.00000	14230	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		8731.00000	8546	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		59782.00000	60227	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		14164.00000	13908	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		44556.00000	44930	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		21612.00000	21279	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		31833.00000	32130	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		56137.00000	55610	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		8648.00000	8750	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		70855.00000	70288	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		5021.00000	5084	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		86500.00000	85906	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		2750.00000	2785	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		102668.00000	102057	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1417.00000	1436	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		119033.00000	118412	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		687.00000	696	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.14400	7.13600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		35175.00000	34787	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		26400.00000	26630	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		46165.00000	45720	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		18468.00000	18641	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		12346.00000	12142	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		63062.00000	63478	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		18252.00000	17989	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		48671.00000	49027	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		25847.00000	25520	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		36439.00000	36731	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		58635.00000	58141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		12450.00000	12576	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		72324.00000	71791	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		8077.00000	8162	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		86932.00000	86370	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		5035.00000	5091	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		102158.00000	101574	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3013.00000	3048	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		117730.00000	117132	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1729.00000	1750	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		133425.00000	132818	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		951.00000	963	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.12900	7.12900		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		72141.00000	72125	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		430.00000	413	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.12500	7.12400		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		74015.00000	73908	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2766.00000	2744	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.12300	7.12100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		24688.00000	24555	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		34921.00000	34955	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		34941.00000	34789	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		24173.00000	24190	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		47220.00000	47055	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		15992.00000	15995	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		10516.00000	10430	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		64434.00000	64515	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		16572.00000	16461	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		48361.00000	48418	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		61248.00000	61076	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		10083.00000	10079	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		76639.00000	76463	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		6047.00000	6039	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		92968.00000	92792	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		3443.00000	3435	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		109836.00000	109661	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		1859.00000	1852	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		126913.00000	126740	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		951.00000	946	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		143955.00000	143783	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		461.00000	457	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			7.12700	7.12500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		28360.00000	28236	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		38781.00000	38822	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		38392.00000	38252	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		28104.00000	28130	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		50154.00000	50001	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		19680.00000	19693	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		13717.00000	13632	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		67188.00000	67268	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		20147.00000	20041	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		51815.00000	51875	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		63442.00000	63281	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		13293.00000	13297	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		77979.00000	77812	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8648.00000	8647	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		93444.00000	93275	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5412.00000	5408	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		109521.00000	109351	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3255.00000	3251	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		125927.00000	125757	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1880.00000	1876	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		142428.00000	142259	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1043.00000	1039	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.10200	7.10400		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		74766.00000	74921	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		397.00000	378	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.09800	7.09900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		76658.00000	76707	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2642.00000	2604	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.09400	7.09500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		13689.00000	13693	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		21855.00000	21774	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		24648.00000	24669	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		11509.00000	11445	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		39110.00000	39153	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		5256.00000	5214	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		6540.00000	6535	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		36622.00000	36531	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		74263.00000	74338	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		680.00000	670	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		56050.00000	56112	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		2054.00000	2031	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		92823.00000	92904	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		190.00000	186	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		111206.00000	111291	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		44.00000	43	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		129195.00000	129280	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		9.00000	8	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		146722.00000	146808	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			7.09700	7.09700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		30149.00000	30100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		38387.00000	38339	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		40552.00000	40504	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		27736.00000	27689	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		52666.00000	52622	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		19372.00000	19328	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		21568.00000	21521	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		51454.00000	51407	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		66272.00000	66234	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13057.00000	13018	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		81077.00000	81045	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		8481.00000	8449	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		96756.00000	96731	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		5303.00000	5278	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		112990.00000	112972	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3190.00000	3171	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		129500.00000	129487	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1844.00000	1832	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		146057.00000	146049	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1025.00000	1016	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		14797.00000	14755	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		66942.00000	66900	8.55	0.00	0.00

Total for Derivatives:							0.00	1,872.00
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Grand Total:							0.00	1,872.00
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