



# Daily MTM Report

Daily summary for 15/02/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			128.00000	6.83400			0.00	0.00
R153 On 31/08/2010 Bond			7.09000	7.18500			0.00	0.00
R157 On 15/09/2015 Bond			7.17000	7.28500			0.00	0.00
R186 On 21/12/2026 Bond			6.84500	6.93000			0.00	0.00
R194 On 28/02/2008 Bond			7.01000	7.08500			0.00	0.00
R201 On 21/12/2014 Bond			7.15000	7.26500			0.00	0.00
R203 On 15/09/2017 Bond			7.15500	7.26500			0.00	0.00
R204 On 21/12/2018 Bond			7.14500	7.24500			0.00	0.00
R207 On 15/01/2020 Bond			7.11900	7.21300			0.00	0.00

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

## Derivatives

GOVI On 04/05/2006 jGovi			244.54600	243.33100		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		133358.00000	145480	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		48.00000	20	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			248.97100	247.73300		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		177461.00000	189784	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		131.00000	74	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			253.40600	252.17700		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		221873.00000	234124	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		103.00000	64	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			257.81700	256.61600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		266216.00000	278206	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		56.00000	36	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			7.09200	7.17800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.17200	7.28200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.79900	6.88100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.04000	7.10100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.14900	7.26200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.14600	7.25100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.14100	7.23900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.11400	7.20700		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			6.99600	7.04900		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		643.00000	572	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		523.00000	582	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.94500	7.01400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		957.00000	871	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		922.00000	1006	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.97900	7.05900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1298.00000	1197	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1154.00000	1248	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.04300	7.14900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1038.00000	934	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1898.00000	2054	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.15600	7.25600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1345.00000	1238	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1943.00000	2081	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.26000	7.33100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1587.00000	1506	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2000.00000	2093	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.31200	7.44100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1949.00000	1786	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2104.00000	2282	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.12400	7.20200		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		8863.00000	8129	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9717.00000	10425	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.17300	7.24800		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13593.00000	12877	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13632.00000	14311	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.22900	7.29600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17289.00000	16642	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16436.00000	17034	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.28900	7.37100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		11991.00000	10049	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		6956.00000	8424	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.31400	7.39800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		16869.00000	14929	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		10715.00000	12263	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.34100	7.42700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		20736.00000	18763	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		13383.00000	14977	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.30100	7.39100		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		15029.00000	11117	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		5109.00000	7516	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			7.31300	7.40300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		19591.00000	15881	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		8836.00000	11435	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.32700	7.41500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		23195.00000	19642	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		11608.00000	14214	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.69200	6.69400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.80700	6.81100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94500	6.94900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92300	6.92400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99600	6.99700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.06600	7.06800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00500	7.00600		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.08200	7.18400		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		9458.00000	11930	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		6739.00000	4994	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16549.00000	19718	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		3601.00000	2552	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		24925.00000	28552	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1858.00000	1267	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		34022.00000	37919	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		942.00000	623	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		43461.00000	47509	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		477.00000	307	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1480.00000	2247	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		19553.00000	16102	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		4388.00000	5983	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12009.00000	9386	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52956.00000	57105	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		172.00000	104	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		62534.00000	66728	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		54.00000	31	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		72088.00000	76298	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		15.00000	8	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		81568.00000	85783	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		4.00000	2	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.05900	7.16800		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		13818.00000	16229	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		10625.00000	8775	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		20393.00000	23266	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		7533.00000	6145	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		8525.00000	10380	3.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.00	Put		15099.00000	12694	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		27786.00000	31019	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		5356.00000	4328	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		35740.00000	39242	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3838.00000	3079	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		44058.00000	47757	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2780.00000	2219	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		52231.00000	56124	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1672.00000	1305	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60707.00000	64739	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		962.00000	733	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69367.00000	73493	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		528.00000	393	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.05000	7.16400		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		17111.00000	19432	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		13959.00000	12083	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		44930.00000	48285	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5880.00000	5039	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		52004.00000	55557	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4194.00000	3552	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		7606.00000	9083	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		22933.00000	20214	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		11896.00000	13813	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		17938.00000	15659	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		23297.00000	25963	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		11038.00000	9509	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		30069.00000	33019	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		8793.00000	7548	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		37272.00000	40453	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7066.00000	6051	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		4347.00000	5381	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29050.00000	25888	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		59408.00000	63125	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2923.00000	2445	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		67065.00000	70915	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1989.00000	1643	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		74906.00000	78858	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1321.00000	1077	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.05600	7.17300		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		19654.00000	21835	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		17011.00000	15163	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6574.00000	7752	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		29991.00000	27139	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		10180.00000	11714	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24830.00000	22335	3.38	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	7.00	Call		14575.00000	16447	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		20538.00000	18382	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		25773.00000	28216	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		14604.00000	13017	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		32308.00000	34967	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		12689.00000	11319	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		39145.00000	41982	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11155.00000	9963	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		46199.00000	49183	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		9913.00000	8868	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		52309.00000	55468	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		7804.00000	6934	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		58714.00000	62029	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6064.00000	5350	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		65370.00000	68823	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4650.00000	4073	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		72236.00000	75806	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3518.00000	3058	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.16900	7.28900		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		13689.00000	18942	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		16997.00000	12040	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		26437.00000	33694	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		8722.00000	5769	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		42266.00000	50949	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		3945.00000	2418	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		60141.00000	69653	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		1623.00000	924	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		79047.00000	88927	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		730.00000	399	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		116907.00000	127043	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		154.00000	80	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5371.00000	8347	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		30129.00000	22894	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		98057.00000	108112	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		332.00000	176	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		135452.00000	145639	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		44.00000	21	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		153709.00000	163913	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		11.00000	5	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.16000	7.28500		6.22	2.00	2.00
R157 On 03/08/2006 Bond Future	7.25	Call		22001.00000	27373	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		24901.00000	19881	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		34420.00000	41128	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		16784.00000	13100	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		49236.00000	56979	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		11463.00000	8815	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		65396.00000	73899	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		7877.00000	5989	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		82355.00000	91401	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		5473.00000	4127	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12346.00000	16196	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		36189.00000	29648	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		99712.00000	109141	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		3839.00000	2877	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		116687.00000	126484	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2189.00000	1595	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		133957.00000	144000	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1191.00000	843	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		151302.00000	161500	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		619.00000	425	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.15900	7.28700		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		28969.00000	34332	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		31960.00000	26940	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		41094.00000	47476	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		24042.00000	20041	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		102380.00000	111173	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		8888.00000	7298	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		10914.00000	13927	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		55168.00000	47799	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		18798.00000	23012	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		42222.00000	36053	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		55191.00000	62405	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		18477.00000	15308	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		70295.00000	78172	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		14292.00000	11786	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		86129.00000	94522	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		11203.00000	9214	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		117768.00000	126990	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6058.00000	4898	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		133609.00000	143169	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4025.00000	3202	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		149730.00000	159546	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2606.00000	2039	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		165979.00000	175983	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1644.00000	1265	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		182237.00000	192373	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1010.00000	764	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.16700	7.29700		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		33821.00000	39097	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		37522.00000	32528	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		46098.00000	52213	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30260.00000	26105	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		23164.00000	27480	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		46777.00000	40822	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		60575.00000	67361	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		25561.00000	22077	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		75838.00000	83153	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		22004.00000	19049	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		91502.00000	99240	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		19197.00000	16664	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		107464.00000	115536	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		17027.00000	14830	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		121252.00000	129743	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		13019.00000	11239	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		135519.00000	144372	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		9815.00000	8398	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		150150.00000	159309	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7296.00000	6185	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		165037.00000	174450	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5347.00000	4490	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		180082.00000	189703	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3862.00000	3212	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.83900	6.92500		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		30956.00000	38195	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		20522.00000	15652	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		55045.00000	64316	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		10670.00000	7832	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		82569.00000	93097	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		5498.00000	3917	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		111437.00000	122677	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2862.00000	1992	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		140474.00000	152100	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1536.00000	1052	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4221.00000	6229	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		65634.00000	55532	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		13805.00000	18342	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		38614.00000	31041	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		168779.00000	180689	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		570.00000	370	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		196625.00000	208661	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		191.00000	117	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		223716.00000	235801	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		58.00000	33	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		249938.00000	262040	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		16.00000	9	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.82700	6.91500		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		43794.00000	50933	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		32048.00000	26868	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		67326.00000	75923	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		21883.00000	18160	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		93181.00000	102824	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		15267.00000	12591	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		120110.00000	130486	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		10900.00000	8957	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		147393.00000	158276	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8011.00000	6574	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		25295.00000	30574	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		48527.00000	41487	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		173161.00000	184563	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		4682.00000	3766	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		199171.00000	210931	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2629.00000	2070	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		225035.00000	237029	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1418.00000	1093	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		250480.00000	262619	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		735.00000	554	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		275332.00000	287555	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		366.00000	270	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.81700	6.90700		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		55617.00000	62765	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		42855.00000	37484	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		79040.00000	87349	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		32828.00000	28617	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		104122.00000	113317	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		25668.00000	22343	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		130044.00000	139907	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		20503.00000	17847	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		156246.00000	166612	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		16727.00000	14574	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		179926.00000	190853	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		11491.00000	9898	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		204058.00000	215430	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		7723.00000	6576	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		228340.00000	240053	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5081.00000	4275	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		252521.00000	264488	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3272.00000	2720	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		21084.00000	25191	8.99	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	6.50	Put		79059.00000	70647	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		36458.00000	42163	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		58406.00000	51592	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			6.81100	6.90100		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		62742.00000	69820	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		49255.00000	43901	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		86694.00000	94776	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		40008.00000	35658	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		26370.00000	30768	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		83057.00000	75023	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		42916.00000	48739	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		63869.00000	57259	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		111885.00000	120740	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		33188.00000	29610	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		137728.00000	147174	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		28158.00000	25172	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		163672.00000	173576	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		24322.00000	21794	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		185994.00000	196438	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		17908.00000	15920	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		208805.00000	219703	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		12987.00000	11452	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		231867.00000	243136	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		9279.00000	8115	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		254969.00000	266534	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6532.00000	5665	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.98300	7.06900		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		2396.00000	3087	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3589.00000	2793	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4950.00000	5958	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1829.00000	1350	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8301.00000	9528	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		889.00000	628	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12099.00000	13453	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		419.00000	285	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16120.00000	17542	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		195.00000	129	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		17.00000	34	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14296.00000	12826	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		180.00000	292	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10073.00000	8698	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		848.00000	1202	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6379.00000	5246	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20241.00000	21695	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		95.00000	61	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24375.00000	25851	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		29.00000	18	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28530.00000	30014	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		8.00000	4	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32677.00000	34164	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		2.00000	1	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			6.91400	7.01400		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4395.00000	5165	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4605.00000	3873	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6731.00000	7682	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3199.00000	2649	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9531.00000	10624	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2275.00000	1867	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12574.00000	13775	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1613.00000	1313	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15820.00000	17099	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1171.00000	949	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2520.00000	3082	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6490.00000	5550	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19167.00000	20505	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		849.00000	685	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22474.00000	23870	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		504.00000	399	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25890.00000	27327	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		286.00000	222	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29376.00000	30840	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		155.00000	118	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.86200	6.97200		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5735.00000	6469	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5380.00000	4717	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7863.00000	8710	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4345.00000	3795	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		664.00000	854	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13100.00000	11893	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1399.00000	1716	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10616.00000	9537	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2496.00000	2956	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8509.00000	7572	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3953.00000	4555	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6775.00000	5980	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		10207.00000	11148	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3538.00000	3083	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12714.00000	13733	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2909.00000	2531	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		15317.00000	16400	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2389.00000	2075	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17778.00000	18930	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1740.00000	1496	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20374.00000	21585	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1240.00000	1054	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.83300	6.95000		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6363.00000	6996	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5848.00000	5275	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		8173.00000	8879	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5089.00000	4589	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1323.00000	1580	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11179.00000	10230	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2247.00000	2606	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9496.00000	8649	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3390.00000	3847	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8041.00000	7292	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4800.00000	5349	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6863.00000	6206	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		10111.00000	10879	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4469.00000	4030	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		12151.00000	12970	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3958.00000	3571	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		14305.00000	15167	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3572.00000	3228	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		16146.00000	17059	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2883.00000	2590	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		18085.00000	19045	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2300.00000	2054	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		20111.00000	21113	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1814.00000	1610	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.15000	7.26900		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		22322.00000	28049	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		6993.00000	4714	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		35324.00000	42023	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		3714.00000	2407	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		49551.00000	56825	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1974.00000	1242	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		64302.00000	71898	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		1066.00000	657	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		79183.00000	86957	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		590.00000	358	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		93877.00000	101788	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		221.00000	126	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		108505.00000	116476	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		75.00000	40	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		122946.00000	130940	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		23.00000	11	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.14300	7.26700		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		27848.00000	33193	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		12729.00000	9916	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		40016.00000	46131	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		8969.00000	6927	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		53117.00000	59783	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		6445.00000	4954	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		66738.00000	73793	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		4734.00000	3631	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		80605.00000	87934	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3556.00000	2728	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		93916.00000	101543	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2105.00000	1575	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		107492.00000	115326	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1195.00000	871	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		121163.00000	129132	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		649.00000	461	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.14000	7.26700		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		23371.00000	27654	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		24459.00000	20582	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		33244.00000	38322	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		18472.00000	15390	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		8584.00000	10983	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		42293.00000	36531	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		15047.00000	18417	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		32293.00000	27503	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		44949.00000	50648	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		14611.00000	12150	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		57379.00000	63557	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		11760.00000	9778	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		70251.00000	76798	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		9633.00000	8019	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		83367.00000	90197	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8023.00000	6693	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		95415.00000	102580	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5615.00000	4620	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		107833.00000	115268	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3841.00000	3116	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		120492.00000	128138	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2568.00000	2053	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.14400	7.27300		6.85	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.25	Call		27017.00000	31242	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		28453.00000	24593	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		36841.00000	41733	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		22798.00000	19605	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		18445.00000	21903	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		35644.00000	31017	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		11421.00000	14039	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		44673.00000	39207	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		48415.00000	53835	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19172.00000	16507	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		60606.00000	66440	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		16434.00000	14184	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		73113.00000	79277	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		14280.00000	12360	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		85818.00000	92245	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		12587.00000	10930	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		96902.00000	103656	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		9528.00000	8199	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		108368.00000	115404	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		7104.00000	6056	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		120124.00000	127395	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5216.00000	4403	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.15400	7.26700		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		13987.00000	18825	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		15351.00000	11079	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		25588.00000	32268	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7121.00000	4691	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		40558.00000	48555	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2740.00000	1627	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		57559.00000	66265	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		859.00000	455	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		75344.00000	84338	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		217.00000	102	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6411.00000	9318	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		28101.00000	21898	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		127796.00000	136906	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		1.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		93154.00000	102238	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		44.00000	18	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		110669.00000	119775	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		7.00000	3	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.14600	7.26300		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		21017.00000	25938	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		22044.00000	17672	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		31855.00000	38080	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		13347.00000	10278	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		45039.00000	52370	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		7462.00000	5499	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		60023.00000	68179	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3831.00000	2693	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		76165.00000	84863	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1798.00000	1202	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		12802.00000	16377	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		33843.00000	28123	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		92881.00000	101894	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		769.00000	488	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		109737.00000	118912	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		299.00000	180	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		126463.00000	135711	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		106.00000	60	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.14500	7.26400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		25605.00000	30519	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		26694.00000	22304	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		35990.00000	41974	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		17846.00000	14525	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		6581.00000	8479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		68196.00000	60789	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		11007.00000	13792	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		51963.00000	45443	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		17282.00000	21099	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		38067.00000	32580	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		48261.00000	55199	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		11335.00000	8968	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		62089.00000	69810	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6819.00000	5236	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		77063.00000	85375	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3876.00000	2883	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		92766.00000	101487	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2078.00000	1495	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		108832.00000	117817	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1049.00000	730	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.15100	7.27100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		29735.00000	34574	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		31341.00000	26958	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		39712.00000	45449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		22396.00000	18912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		9823.00000	12070	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		70922.00000	63946	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		14838.00000	17877	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		55639.00000	49457	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		21440.00000	25361	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		42415.00000	37114	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		51249.00000	57814	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		15447.00000	12789	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		64130.00000	71412	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		10265.00000	8324	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		78078.00000	85945	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6562.00000	5207	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		92795.00000	101113	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4032.00000	3128	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		107997.00000	116643	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2378.00000	1803	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		123438.00000	132310	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1346.00000	996	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.14500	7.24800		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		62385.00000	70821	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		871.00000	488	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.13900	7.24500		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		65026.00000	72898	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4015.00000	2925	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.13700	7.24500		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		29425.00000	34234	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		29010.00000	24810	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		40569.00000	46365	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		19694.00000	16480	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		8253.00000	10231	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		72523.00000	65492	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		13335.00000	16162	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		55477.00000	49294	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		20340.00000	24134	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		40926.00000	35710	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		53580.00000	60259	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		12769.00000	10437	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		68127.00000	75538	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7888.00000	6290	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		83805.00000	91781	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4634.00000	3600	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		100209.00000	108588	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2585.00000	1955	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		116977.00000	125625	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1368.00000	1006	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		133827.00000	142641	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		686.00000	490	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			7.14000	7.24900		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		32972.00000	37742	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		32890.00000	28695	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		43749.00000	49382	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		23482.00000	20151	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		11160.00000	13415	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		74837.00000	68127	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		16708.00000	19738	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		58583.00000	52648	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		23948.00000	27833	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		44575.00000	39495	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		56136.00000	62560	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		16193.00000	13652	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		69892.00000	77000	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		10767.00000	8911	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		84721.00000	92387	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6895.00000	5596	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		100308.00000	108403	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4248.00000	3378	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		116355.00000	124764	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2515.00000	1959	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		132610.00000	141234	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1431.00000	1091	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.11900	7.21600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		65427.00000	73509	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		780.00000	449	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.11400	7.21400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		67921.00000	75516	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3779.00000	2795	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.11000	7.21100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		18965.00000	23883	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		15681.00000	12026	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		31710.00000	38126	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		7711.00000	5554	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		4412.00000	6246	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		44348.00000	37609	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		9903.00000	13172	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		27923.00000	22621	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		64913.00000	73040	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1184.00000	738	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		47413.00000	54912	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		3271.00000	2198	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		83141.00000	91560	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		363.00000	209	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		101401.00000	109930	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		93.00000	50	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		119352.00000	127915	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		20.00000	10	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		136870.00000	145441	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		4.00000	2	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.11100	7.21300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		35254.00000	39921	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		32174.00000	28288	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		46442.00000	51922	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		22884.00000	19809	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		18160.00000	21167	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		57782.00000	52235	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		25808.00000	29635	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		43783.00000	39055	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		59205.00000	65424	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		15725.00000	13390	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		73285.00000	80139	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		10425.00000	8724	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		88377.00000	95744	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6660.00000	5473	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		104161.00000	111922	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4096.00000	3304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		120343.00000	128391	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2424.00000	1917	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		136676.00000	144920	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1379.00000	1069	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		12242.00000	14499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		74124.00000	67826	8.55	0.00	0.00

<b>Total for Derivatives:</b>							<b>2.00</b>	<b>1,874.00</b>
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<b>Grand Total:</b>							<b>2.00</b>	<b>1,874.00</b>
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