



Daily MTM Report

Daily summary for 20/02/2006

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			7.06000	7.08500			0.00	0.00
R157 On 15/09/2015 Bond			7.14000	7.15500			0.00	0.00
R186 On 21/12/2026 Bond			6.83000	6.84500			0.00	0.00
R194 On 28/02/2008 Bond			6.95000	6.97000			0.00	0.00
R201 On 21/12/2014 Bond			7.12000	7.13500			0.00	0.00
R203 On 15/09/2017 Bond			7.13000	7.14500			0.00	0.00
R204 On 21/12/2018 Bond			7.12000	7.13000			0.00	0.00
R207 On 15/01/2020 Bond			7.09500	7.10200			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			244.87400	244.67400		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		146755.00000	148750	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		15.00000	10	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			249.27500	249.08000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		190867.00000	192805	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		67.00000	55	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			253.68200	253.49100		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		234970.00000	236872	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		60.00000	52	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			258.05700	257.87100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		278745.00000	280601	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		35.00000	31	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			7.06600	7.08900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.14400	7.15700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.78600	6.80200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			6.99200	7.00800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.12000	7.13400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.12300	7.13700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.11700	7.12600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.09100	7.09700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.09200	7.10000		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			6.96200	6.95400		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		515.00000	513	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		628.00000	606	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.87900	6.88400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		796.00000	782	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1080.00000	1079	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.90100	6.90500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1105.00000	1093	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1338.00000	1336	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			6.97900	6.97600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		870.00000	867	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2154.00000	2144	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.08300	7.09200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1170.00000	1156	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2170.00000	2178	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.22100	7.20300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1441.00000	1455	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2168.00000	2138	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.13400	7.28800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1754.00000	1571	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2313.00000	2535	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.04800	7.06900		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7554.00000	7201	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10872.00000	10919	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.08500	7.12100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12340.00000	11909	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		14744.00000	14984	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.14700	7.18300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16163.00000	15746	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17411.00000	17664	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.25900	7.29200		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		9996.00000	9107	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		8245.00000	8733	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.28300	7.31900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		14959.00000	14060	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		12084.00000	12685	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.31100	7.34900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		18876.00000	17951	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		14755.00000	15411	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.26800	7.29600		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		10804.00000	9565	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		7555.00000	8293	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			7.27900	7.30800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		15610.00000	14406	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		11517.00000	12357	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.29300	7.32200		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		19387.00000	18208	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		14311.00000	15172	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.68600	6.53600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.78600	6.64800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91400	6.77700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90600	6.84300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98100	6.91700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05400	6.98700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99600	6.94900		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.05200	7.07700		3.50	0.00	11.00
R153 On 04/05/2006 Bond Future	7.00	Call		5976.00000	6291	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		9173.00000	8451	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11966.00000	12500	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4823.00000	4320	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19803.00000	20523	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2431.00000	2114	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		28680.00000	29531	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1188.00000	1003	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		38078.00000	39011	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		575.00000	470	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		47688.00000	48667	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		279.00000	221	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2225.00000	2356	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		15873.00000	14967	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		57300.00000	58314	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		92.00000	69	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		66931.00000	67960	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		26.00000	19	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		76504.00000	77538	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		7.00000	4	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		85990.00000	87026	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1.00000	1	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.03000	7.05600		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.00	Call		10367.00000	10755	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		12564.00000	11932	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		16229.00000	16747	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8658.00000	8156	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		23283.00000	23911	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		6044.00000	5653	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		31051.00000	31769	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		4243.00000	3942	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		39289.00000	40077	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3008.00000	2777	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		47817.00000	48659	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2160.00000	1983	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		56201.00000	57102	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1264.00000	1146	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		64829.00000	65774	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		706.00000	632	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		73593.00000	74568	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		376.00000	332	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.02400	7.05000		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		13756.00000	14142	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15602.00000	15028	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		19373.00000	19848	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12025.00000	11540	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		48234.00000	48947	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		4988.00000	4741	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		55515.00000	56283	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3509.00000	3318	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		9032.00000	9324	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20163.00000	19496	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		25905.00000	26456	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9450.00000	9043	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		32963.00000	33580	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		7491.00000	7149	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		40400.00000	41071	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		5997.00000	5710	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5339.00000	5540	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		25846.00000	25087	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		63091.00000	63906	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2411.00000	2266	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		70888.00000	71741	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1616.00000	1510	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		78838.00000	79721	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1057.00000	981	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.03300	7.06100		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		16314.00000	16715	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18421.00000	17855	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		21686.00000	22157	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15187.00000	14691	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		7659.00000	7906	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27218.00000	26499	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		11599.00000	11924	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22392.00000	21751	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		28054.00000	28584	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		13028.00000	12591	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		34795.00000	35374	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		11320.00000	10932	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		41803.00000	42423	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9956.00000	9610	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		48998.00000	49653	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8856.00000	8544	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		55282.00000	55985	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6920.00000	6656	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		61842.00000	62590	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5336.00000	5117	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		68636.00000	69423	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4059.00000	3879	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		75620.00000	76442	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3045.00000	2901	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.13900	7.15400		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		19499.00000	19976	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		11313.00000	10505	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		34519.00000	35286	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5311.00000	4793	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		51986.00000	52991	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2171.00000	1892	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		70819.00000	71972	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		807.00000	676	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		90151.00000	91371	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		341.00000	276	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		128312.00000	129581	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		65.00000	50	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		8628.00000	8830	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		21892.00000	20810	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		109366.00000	110619	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		147.00000	115	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		146918.00000	148198	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		17.00000	12	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		165195.00000	166478	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		4.00000	2	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.13100	7.14600		6.22	2.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		27894.00000	28403	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		19231.00000	18485	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		41800.00000	42476	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12602.00000	12023	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		57774.00000	58586	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8439.00000	7996	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		74788.00000	75708	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5707.00000	5372	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		92361.00000	93363	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		3916.00000	3663	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		16554.00000	16891	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		28836.00000	27917	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		110154.00000	111218	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2719.00000	2528	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		127554.00000	128689	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1495.00000	1374	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		145110.00000	146293	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		783.00000	711	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		162636.00000	163850	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		391.00000	350	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.13100	7.14500		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		34846.00000	35308	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		26312.00000	25631	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		48100.00000	48674	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		19523.00000	18954	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		112075.00000	112941	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		7058.00000	6781	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		14201.00000	14433	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		46931.00000	46020	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		23406.00000	23751	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		35305.00000	34507	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		63120.00000	63788	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14882.00000	14406	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		78964.00000	79711	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11436.00000	11041	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		95375.00000	96188	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		8925.00000	8594	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		127953.00000	128888	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4719.00000	4511	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		144181.00000	145173	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3073.00000	2922	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		160597.00000	161633	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1949.00000	1842	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		177063.00000	178134	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1203.00000	1130	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		193474.00000	194569	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		723.00000	675	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.14000	7.15500		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		39514.00000	40015	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		31992.00000	31300	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		52704.00000	53297	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25642.00000	25043	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		27815.00000	28215	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		40204.00000	39411	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		67909.00000	68574	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21672.00000	21144	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		83748.00000	84471	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		18690.00000	18221	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		99873.00000	100644	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		16344.00000	15922	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		116200.00000	117010	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		14540.00000	14158	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		130457.00000	131333	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		11000.00000	10683	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		145130.00000	146065	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8203.00000	7945	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		160107.00000	161092	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		6029.00000	5823	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		175281.00000	176311	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4367.00000	4205	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		190561.00000	191628	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3118.00000	2992	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.82400	6.83900		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		18037.00000	18486	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		30736.00000	29057	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		37888.00000	38821	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		15345.00000	14149	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		64068.00000	65426	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		7583.00000	6813	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		92921.00000	94582	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3740.00000	3273	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		122560.00000	124412	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		1876.00000	1599	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		152024.00000	153989	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		976.00000	812	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		6025.00000	6140	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		55328.00000	53314	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		180655.00000	182715	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		336.00000	268	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		208648.00000	210751	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		104.00000	79	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		235797.00000	237917	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		29.00000	21	13.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 04/05/2006 Bond Future	9.00	Call		262039.00000	264165	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7.00000	5	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.81300	6.82800		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		30298.00000	30968	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		41352.00000	39907	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		50630.00000	51611	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		26706.00000	25572	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		75615.00000	76854	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		17993.00000	17117	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		102527.00000	103967	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12435.00000	11760	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		130205.00000	131798	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		8817.00000	8293	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		158012.00000	159716	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		6451.00000	6040	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		184334.00000	186179	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		3678.00000	3407	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		210732.00000	212678	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2012.00000	1842	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		236851.00000	238866	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1056.00000	955	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		262456.00000	264514	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		532.00000	475	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		287402.00000	289486	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		258.00000	227	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.80400	6.81900		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		41848.00000	42600	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		51557.00000	50207	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		62413.00000	63397	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		37411.00000	36294	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		86971.00000	88147	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		28520.00000	27593	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		112928.00000	114257	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		22235.00000	21461	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		139514.00000	140965	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		17734.00000	17083	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		166219.00000	167766	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		14461.00000	13906	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		190479.00000	192159	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9804.00000	9382	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		215075.00000	216864	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		6501.00000	6188	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		239715.00000	241592	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4217.00000	3992	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		264165.00000	266109	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		2677.00000	2519	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		24935.00000	25448	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		70672.00000	69082	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			6.80000	6.81500		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		48314.00000	49119	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		57391.00000	56109	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		69334.00000	70339	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		43971.00000	42890	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		94242.00000	95406	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		35680.00000	34757	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		30425.00000	31015	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		75236.00000	73739	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		120174.00000	121464	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29601.00000	28804	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		146586.00000	147976	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25140.00000	24444	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		172973.00000	174444	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		21746.00000	21130	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		195834.00000	197424	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		15872.00000	15375	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		219102.00000	220796	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		11407.00000	11015	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		242540.00000	244322	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		8075.00000	7770	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		265944.00000	267800	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5630.00000	5399	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.92000	6.93900		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		3460.00000	3590	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2403.00000	2204	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6490.00000	6694	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1119.00000	994	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		10165.00000	10424	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		503.00000	433	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		14152.00000	14444	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		222.00000	185	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		18272.00000	18582	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		98.00000	79	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		45.00000	46	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		12074.00000	11746	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		357.00000	371	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8001.00000	7686	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1398.00000	1456	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4680.00000	4409	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		22441.00000	22761	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		45.00000	35	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		26607.00000	26933	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		12.00000	9	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		30774.00000	31103	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		3.00000	2	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		34925.00000	35254	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1.00000	0	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			6.84900	6.86800		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3349.00000	3437	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5126.00000	4929	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5526.00000	5651	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3542.00000	3382	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		8125.00000	8285	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2400.00000	2274	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		11129.00000	11318	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1681.00000	1583	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		14329.00000	14540	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1175.00000	1099	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		17687.00000	17915	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		846.00000	787	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		21119.00000	21360	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		608.00000	563	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		24512.00000	24768	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		349.00000	319	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		27989.00000	28256	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		191.00000	173	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		31514.00000	31789	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		100.00000	89	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.79500	6.81600		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4809.00000	4907	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5649.00000	5480	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6776.00000	6898	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4439.00000	4293	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		9063.00000	9205	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3563.00000	3438	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		938.00000	967	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11392.00000	11154	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1854.00000	1903	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9089.00000	8872	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3152.00000	3225	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7183.00000	6989	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		11539.00000	11698	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2889.00000	2781	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		14155.00000	14329	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2368.00000	2275	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		16848.00000	17035	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1938.00000	1859	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		19408.00000	19612	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1389.00000	1326	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		22088.00000	22307	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		973.00000	924	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.76500	6.78800		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5558.00000	5651	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5951.00000	5806	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		7236.00000	7344	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5051.00000	4921	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		9145.00000	9266	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4391.00000	4274	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1681.00000	1723	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9866.00000	9671	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2744.00000	2804	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8322.00000	8145	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4022.00000	4098	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7002.00000	6841	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		11168.00000	11300	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3854.00000	3749	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		13278.00000	13420	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3415.00000	3319	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		15491.00000	15640	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3087.00000	2999	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		17404.00000	17565	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2470.00000	2394	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		19408.00000	19581	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1953.00000	1888	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		21494.00000	21677	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1526.00000	1472	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.12000	7.13400		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		28750.00000	29298	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4333.00000	3933	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		42872.00000	43570	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		2174.00000	1924	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		57768.00000	58564	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1103.00000	952	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		72897.00000	73754	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		574.00000	483	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		87989.00000	88883	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		308.00000	254	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		102849.00000	103775	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		105.00000	83	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		117551.00000	118491	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		32.00000	24	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		132020.00000	132965	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		9.00000	6	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.11400	7.12800		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		33782.00000	34282	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9513.00000	9086	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		46814.00000	47408	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6619.00000	6285	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		60538.00000	61203	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		4716.00000	4455	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		74600.00000	75321	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		3446.00000	3240	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		88780.00000	89542	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2582.00000	2417	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		102440.00000	103258	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1479.00000	1371	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		116258.00000	117117	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		811.00000	743	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		130088.00000	130975	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		426.00000	385	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.11100	7.12600		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		28069.00000	28481	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20092.00000	19535	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		18737.00000	19049	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		26919.00000	26260	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		38823.00000	39329	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14987.00000	14523	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		11205.00000	11417	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		35850.00000	35091	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		51217.00000	51794	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		11814.00000	11422	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		64179.00000	64815	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9496.00000	9162	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		77462.00000	78145	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		7779.00000	7492	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		90895.00000	91616	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		6487.00000	6238	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		103326.00000	104105	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4463.00000	4272	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		116055.00000	116882	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2999.00000	2857	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		128957.00000	129824	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1968.00000	1865	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.11800	7.13200		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		31581.00000	31954	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24176.00000	23667	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		22175.00000	22473	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		30534.00000	29949	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		42131.00000	42574	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19248.00000	18808	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		14242.00000	14460	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		38653.00000	37989	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		54280.00000	54776	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16196.00000	15809	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		66922.00000	67462	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13910.00000	13567	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		79789.00000	80364	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		12117.00000	11809	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		92782.00000	93386	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		10711.00000	10432	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		104232.00000	104886	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		8019.00000	7790	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		116015.00000	116713	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5911.00000	5726	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		128037.00000	128773	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4289.00000	4143	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.12900	7.14400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		19124.00000	19585	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		10567.00000	9809	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		32767.00000	33534	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		4379.00000	3927	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		49215.00000	50223	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1477.00000	1266	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		67020.00000	68162	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		399.00000	323	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		85133.00000	86331	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		85.00000	65	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		9443.00000	9635	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		21212.00000	20186	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		137717.00000	138935	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		103046.00000	104259	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		14.00000	10	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		120585.00000	121803	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2.00000	1	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.12200	7.13700		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		26224.00000	26731	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		17238.00000	16545	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		38480.00000	39175	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		9959.00000	9454	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		52876.00000	53743	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		5285.00000	4952	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		68770.00000	69772	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2564.00000	2366	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		85513.00000	86608	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1132.00000	1027	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16557.00000	16885	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		27585.00000	26712	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		102579.00000	103729	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		454.00000	404	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		119617.00000	120795	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		165.00000	144	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		136425.00000	137617	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		54.00000	46	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.12200	7.13700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		30774.00000	31296	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		21930.00000	21270	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		42308.00000	42976	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		14230.00000	13718	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		8546.00000	8704	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		60227.00000	59203	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		13908.00000	14163	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		44930.00000	44004	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		21279.00000	21658	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		32130.00000	31329	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		55610.00000	56417	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		8750.00000	8375	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		70288.00000	71213	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		5084.00000	4828	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		85906.00000	86923	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		2785.00000	2621	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		102057.00000	103141	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1436.00000	1338	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		118412.00000	119539	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		696.00000	642	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.12900	7.14400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		34787.00000	35305	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		26630.00000	25987	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		45720.00000	46359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		18641.00000	18119	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		12142.00000	12346	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		63478.00000	62521	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		17989.00000	18283	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		49027.00000	48160	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		25520.00000	25921	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		36731.00000	35972	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		58141.00000	58895	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		12576.00000	12169	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		71791.00000	72649	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		8162.00000	7859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		86370.00000	87315	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		5091.00000	4875	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		101574.00000	102588	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3048.00000	2901	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		117132.00000	118198	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1750.00000	1655	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		132818.00000	133920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		963.00000	905	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.12000	7.12900		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		72125.00000	72835	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		413.00000	347	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.11500	7.12500		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		73908.00000	74590	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2744.00000	2574	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.11400	7.12300		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		24555.00000	24732	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		34955.00000	34376	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		34789.00000	35055	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		24190.00000	23698	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		47055.00000	47417	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		15995.00000	15600	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		10430.00000	10481	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		64515.00000	63810	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		16461.00000	16566	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		48418.00000	47766	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		61076.00000	61532	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		10079.00000	9778	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		76463.00000	77005	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		6039.00000	5824	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		92792.00000	93404	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		3435.00000	3290	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		109661.00000	110326	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		1852.00000	1761	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		126740.00000	127443	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		946.00000	892	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		143783.00000	144510	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		457.00000	427	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			7.11800	7.12700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		38252.00000	38533	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		28130.00000	27665	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		28236.00000	28441	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		38822.00000	38282	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		50001.00000	50362	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		19693.00000	19309	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		13632.00000	13719	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		67268.00000	66610	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		20041.00000	20181	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		51875.00000	51269	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		63281.00000	63722	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		13297.00000	12993	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		77812.00000	78327	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8647.00000	8416	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		93275.00000	93853	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5408.00000	5241	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		109351.00000	109982	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3251.00000	3135	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		125757.00000	126427	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1876.00000	1800	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		142259.00000	142957	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1039.00000	992	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.09500	7.10200		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		74921.00000	75475	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		378.00000	320	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.09100	7.09800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		76707.00000	77171	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2604.00000	2463	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.08800	7.09400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		13693.00000	13817	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		21774.00000	21385	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		24669.00000	24897	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		11445.00000	11160	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		39153.00000	39489	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		5214.00000	5037	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		6535.00000	6585	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		36531.00000	36068	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		74338.00000	74812	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		670.00000	630	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		56112.00000	56533	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		2031.00000	1939	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		92904.00000	93404	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		186.00000	172	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		111291.00000	111800	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		43.00000	39	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		129280.00000	129792	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		8.00000	7	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		146808.00000	147321	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			7.09000	7.09700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		30100.00000	30238	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		38339.00000	37885	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		40504.00000	40703	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		27689.00000	27296	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		52622.00000	52887	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		19328.00000	19001	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		21521.00000	21607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		51407.00000	50902	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		66234.00000	66565	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13018.00000	12758	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		81045.00000	81438	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		8449.00000	8251	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		96731.00000	97178	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		5278.00000	5134	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		112972.00000	113463	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3171.00000	3071	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		129487.00000	130012	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1832.00000	1765	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		146049.00000	146598	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1016.00000	974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		14755.00000	14801	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		66900.00000	66355	8.55	0.00	0.00

Total for Derivatives:							2.00	1,874.00
-------------------------------	--	--	--	--	--	--	-------------	-----------------

Grand Total:							2.00	1,874.00
---------------------	--	--	--	--	--	--	-------------	-----------------