

Daily MTM Report

Daily summary for 23/02/2006

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			7.08000	7.13000			0.00	0.00
R157 On 15/09/2015 Bond			7.17500	7.23000			0.00	0.00
R186 On 21/12/2026 Bond			6.87500	6.93000			0.00	0.00
R194 On 28/02/2008 Bond			6.93000	6.98000			0.00	0.00
R201 On 21/12/2014 Bond			7.15000	7.21000			0.00	0.00
R203 On 15/09/2017 Bond			7.16500	7.22000			0.00	0.00
R204 On 21/12/2018 Bond			7.15000	7.20500			0.00	0.00
R207 On 15/01/2020 Bond			7.12400	7.17900			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			244.50700		243.84900		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call			138509.00000	145081	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			19.00000	11	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			248.89000		248.22400		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			182324.00000	188960	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			84.00000	60	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			253.27200		252.61000		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			226175.00000	232777	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			75.00000	57	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			257.61900		256.97500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call			269794.00000	276224	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put			44.00000	34	3.89	0.00	0.00
J152 On 28/02/2006 jSwap			9499.41624		(9499.41624)		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.08500		7.12900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.17900		7.23000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.83400		6.88900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			6.97600		7.01600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.14900		7.20800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.15600		7.20800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.14600		7.20000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.12000		7.17300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300		7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			6.97700		7.00100		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		552.00000	519	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		550.00000	575	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.88500	6.92100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		823.00000	780	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1017.00000	1062	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.90700	6.95600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1153.00000	1093	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1260.00000	1321	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			6.98400	7.01700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		897.00000	866	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2081.00000	2130	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.10700	7.13800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1207.00000	1175	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2094.00000	2137	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.19400	7.22300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1454.00000	1421	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2132.00000	2171	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.31800	7.41400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1902.00000	1781	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2128.00000	2260	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.07600	7.12300		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7701.00000	7245	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10010.00000	10439	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.12200	7.18000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12655.00000	12105	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13959.00000	14490	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.18000	7.24300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16541.00000	15940	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16673.00000	17244	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.29600	7.35200		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		11066.00000	9719	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		6818.00000	7802	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.32200	7.38000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		16133.00000	14781	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		10723.00000	11782	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.35400	7.41200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		20134.00000	18792	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		13401.00000	14463	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.32400	7.37400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		13809.00000	11572	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		5077.00000	6349	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			7.33600	7.38600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		18556.00000	16461	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		8988.00000	10395	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.35200	7.40000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		22321.00000	20355	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		11780.00000	13169	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.68400	6.68400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.77600	6.77900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89800	6.90200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.89700	6.89900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97200	6.97400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04800	7.05000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99300	6.99400		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.07300	7.12600		3.50	0.00	11.00
R153 On 04/05/2006 Bond Future	7.25	Call		10444.00000	11778	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		5330.00000	4469	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		4897.00000	5752	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		10122.00000	8783	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		18000.00000	19699	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2656.00000	2161	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		26736.00000	28666	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1272.00000	1008	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		36074.00000	38133	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		599.00000	463	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		45661.00000	47788	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		281.00000	213	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1652.00000	2052	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		17329.00000	15535	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		55269.00000	57439	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		89.00000	65	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		64900.00000	67087	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		25.00000	17	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		74474.00000	76667	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		6.00000	4	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		83961.00000	86155	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			7.05500	7.11100		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.00	Call		9209.00000	10179	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13558.00000	12337	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		14781.00000	16041	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9363.00000	8431	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21610.00000	23109	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		6524.00000	5831	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		29218.00000	30901	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		4562.00000	4053	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		37346.00000	39165	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3218.00000	2845	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		45800.00000	47718	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2297.00000	2023	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		54126.00000	56142	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1342.00000	1166	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		62719.00000	64803	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		748.00000	641	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		71461.00000	73591	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		397.00000	335	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.05200	7.11100		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		12550.00000	13549	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16643.00000	15469	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		17943.00000	19153	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12842.00000	11878	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		46277.00000	48022	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5278.00000	4849	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		53477.00000	55325	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3719.00000	3393	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		8080.00000	8850	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21459.00000	20055	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		24289.00000	25679	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		10083.00000	9298	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		31202.00000	32739	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		7978.00000	7341	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		38526.00000	40181	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		6371.00000	5853	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		4655.00000	5193	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		27410.00000	25774	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		60990.00000	62923	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2557.00000	2317	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		68740.00000	70741	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1716.00000	1543	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		76656.00000	78709	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1122.00000	1002	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.06700	7.12700		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		20295.00000	21413	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16071.00000	15121	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		15104.00000	16063	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19486.00000	18378	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6875.00000	7476	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		28710.00000	27243	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		10595.00000	11379	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		23662.00000	22379	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		26510.00000	27762	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		13759.00000	12943	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		33127.00000	34490	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		11927.00000	11222	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		40035.00000	41489	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10463.00000	9849	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		47149.00000	48678	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		9281.00000	8743	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		53350.00000	54970	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		7262.00000	6815	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		59839.00000	61541	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5607.00000	5241	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		66573.00000	68345	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4270.00000	3975	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		73507.00000	75341	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3207.00000	2973	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.17500	7.23200		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		15294.00000	17857	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		13764.00000	11467	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		29097.00000	32646	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		6544.00000	5234	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		45851.00000	50074	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2693.00000	2056	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		64351.00000	68942	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		995.00000	726	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		83563.00000	88304	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		409.00000	290	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		121663.00000	126500	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		73.00000	49	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		6051.00000	7473	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		25972.00000	22534	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		102733.00000	107541	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		170.00000	118	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		140263.00000	145116	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		18.00000	11	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		158539.00000	163398	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			7.16900	7.22800		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		23827.00000	26397	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		22000.00000	19657	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		36872.00000	40083	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		14510.00000	12807	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		52218.00000	55919	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		9720.00000	8506	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		68801.00000	72858	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		6557.00000	5700	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		86085.00000	90394	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		4477.00000	3872	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		13534.00000	15372	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		32652.00000	29576	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		103688.00000	108173	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		3089.00000	2660	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		120929.00000	125583	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1705.00000	1446	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		138387.00000	143152	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		896.00000	747	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		155857.00000	160690	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		448.00000	367	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.17200	7.23200		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		30753.00000	33283	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		29295.00000	26950	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		43316.00000	46328	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		21815.00000	19952	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		105772.00000	109913	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		7831.00000	7097	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		11798.00000	13214	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		51604.00000	48145	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		20123.00000	22108	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		39097.00000	36208	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		57790.00000	61193	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		16627.00000	15155	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		73213.00000	76927	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		12762.00000	11601	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		89309.00000	93264	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		9934.00000	9014	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		121418.00000	125761	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		5260.00000	4728	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		137473.00000	141974	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3440.00000	3066	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		153763.00000	158382	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2190.00000	1935	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		170141.00000	174847	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1357.00000	1188	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		186494.00000	191260	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		818.00000	709	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.18500	7.24600		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		35441.00000	37920	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		35125.00000	32779	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		48038.00000	50912	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28183.00000	26232	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		24438.00000	26464	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		44033.00000	41234	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		62773.00000	65962	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23742.00000	22106	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		78247.00000	81683	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		20396.00000	19007	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		94085.00000	97719	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		17762.00000	16571	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		110188.00000	113979	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		15734.00000	14700	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		124193.00000	128183	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		11943.00000	11107	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		138655.00000	142817	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8935.00000	8271	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		153458.00000	157765	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		6587.00000	6069	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		168493.00000	172920	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4786.00000	4387	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		183663.00000	188187	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3426.00000	3125	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.87000	6.92600		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		29573.00000	34140	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		19280.00000	15979	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12605.00000	15322	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		37554.00000	32405	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		53801.00000	59784	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		9566.00000	7683	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		81602.00000	88453	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		4671.00000	3656	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		110731.00000	118061	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2296.00000	1760	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		139961.00000	147542	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1163.00000	877	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3547.00000	4636	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		65099.00000	58321	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		168465.00000	176221	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		396.00000	286	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		196414.00000	204243	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		120.00000	83	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		223550.00000	231406	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		32.00000	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		249790.00000	257653	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		8.00000	5	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.86100	6.91800		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		42671.00000	47165	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		31342.00000	27879	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		24304.00000	27565	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		47953.00000	43257	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		66166.00000	71640	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		21140.00000	18656	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		92057.00000	98237	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		14560.00000	12783	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		119055.00000	125729	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		10262.00000	8978	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		146413.00000	153427	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		7448.00000	6505	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		172336.00000	179698	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		4275.00000	3679	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		198477.00000	206075	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2352.00000	1993	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		224440.00000	232192	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1240.00000	1034	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		249955.00000	257800	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		627.00000	515	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		274853.00000	282752	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		304.00000	246	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.85400	6.91200		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		54480.00000	58967	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		42409.00000	38853	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		35448.00000	38990	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		58087.00000	53586	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		77822.00000	83077	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		32301.00000	29513	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		102874.00000	108716	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		25110.00000	22909	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		128794.00000	135080	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		19944.00000	18187	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		155010.00000	161631	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		16182.00000	14760	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		178780.00000	185774	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		11035.00000	9986	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		203002.00000	210291	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		7358.00000	6604	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		227366.00000	234882	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4798.00000	4270	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		251618.00000	259302	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		3060.00000	2701	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		20277.00000	22786	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		78943.00000	73410	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			6.85200	6.91000		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		61422.00000	65863	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		49169.00000	45628	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		41763.00000	45384	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		63950.00000	59588	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		85245.00000	90347	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		39793.00000	36912	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		25444.00000	28145	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		83366.00000	78084	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		110353.00000	115966	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		32890.00000	30521	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		136143.00000	142148	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		27807.00000	25830	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		162055.00000	168364	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		23939.00000	22265	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		184411.00000	191078	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		17559.00000	16244	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		207265.00000	214232	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		12681.00000	11666	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		230373.00000	237586	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		9018.00000	8249	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		253520.00000	260931	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6317.00000	5745	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.89900	6.95400		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		3220.00000	3747	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2423.00000	1997	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6212.00000	6934	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1101.00000	869	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9881.00000	10720	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		479.00000	365	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13872.00000	14773	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		203.00000	150	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		18000.00000	18930	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		85.00000	62	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		31.00000	48	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		12321.00000	11384	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		290.00000	390	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8194.00000	7341	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1238.00000	1529	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4780.00000	4117	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		22174.00000	23116	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		38.00000	27	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		26345.00000	27295	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		10.00000	7	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		30513.00000	31466	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2.00000	1	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		34665.00000	35618	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			6.82700	6.89100		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5263.00000	5807	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3626.00000	3206	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3139.00000	3549	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5262.00000	4709	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7825.00000	8481	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2445.00000	2139	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10805.00000	11544	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1702.00000	1479	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13989.00000	14791	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1181.00000	1020	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		17339.00000	18185	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		843.00000	726	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		20767.00000	21645	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		601.00000	516	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		24160.00000	25070	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		342.00000	289	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		27637.00000	28569	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		186.00000	155	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		31164.00000	32109	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		96.00000	79	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.77500	6.84600		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4579.00000	5001	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5800.00000	5319	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6508.00000	7014	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4552.00000	4155	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8764.00000	9341	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3645.00000	3319	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		851.00000	995	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11687.00000	10928	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1718.00000	1951	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		9335.00000	8665	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2967.00000	3296	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7379.00000	6805	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		11216.00000	11851	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2947.00000	2679	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		13814.00000	14495	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2409.00000	2187	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		16494.00000	17214	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1966.00000	1783	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		19044.00000	19807	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1406.00000	1266	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		21717.00000	22515	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		983.00000	878	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.74800	6.82600		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5326.00000	5714	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6111.00000	5694	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6975.00000	7418	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5182.00000	4819	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		8859.00000	9349	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4497.00000	4181	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1561.00000	1751	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10139.00000	9524	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2584.00000	2844	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8554.00000	8009	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3824.00000	4150	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7196.00000	6717	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		10862.00000	11391	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3941.00000	3664	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		12956.00000	13518	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3485.00000	3242	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		15155.00000	15744	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3144.00000	2928	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		17056.00000	17679	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2515.00000	2332	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		19051.00000	19704	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1988.00000	1835	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		21128.00000	21808	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1552.00000	1427	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.15100	7.21300		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		24381.00000	27459	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		5293.00000	4192	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		37993.00000	41571	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		2625.00000	2023	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		52639.00000	56498	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1304.00000	983	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		67653.00000	71662	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		660.00000	489	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		82695.00000	86782	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		343.00000	251	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		97529.00000	101674	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		115.00000	80	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		112223.00000	116391	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		34.00000	23	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		126690.00000	130867	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			7.14700	7.21100		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		29790.00000	32597	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		10996.00000	9585	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		42344.00000	45546	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		7623.00000	6607	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		55745.00000	59227	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		5398.00000	4662	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		69592.00000	73271	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		3913.00000	3374	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		83629.00000	87445	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2906.00000	2503	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		97156.00000	101121	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1670.00000	1417	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		110890.00000	114957	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		918.00000	767	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		124670.00000	128803	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		482.00000	396	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.14700	7.21300		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		24783.00000	27034	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		22411.00000	20413	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		16099.00000	17870	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		29884.00000	27407	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		34995.00000	37661	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		16763.00000	15182	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		9283.00000	10542	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		39531.00000	36543	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		46974.00000	49962	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		13175.00000	11915	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		59626.00000	62862	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		10547.00000	9535	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		72678.00000	76103	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		8599.00000	7776	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		85937.00000	89507	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		7133.00000	6455	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		98186.00000	101931	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4927.00000	4424	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		110775.00000	114659	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3323.00000	2959	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		123573.00000	127565	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2188.00000	1932	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.15600	7.22300		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		28303.00000	30510	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		26615.00000	24617	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		19457.00000	21263	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		33531.00000	31132	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		38381.00000	40936	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		21213.00000	19563	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		12151.00000	13518	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		42278.00000	39440	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		50158.00000	52986	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17790.00000	16413	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		62513.00000	65556	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		15217.00000	14055	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		75156.00000	78368	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		13199.00000	12207	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		87972.00000	91320	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		11617.00000	10760	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		99225.00000	102745	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		8727.00000	8042	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		110843.00000	114510	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6455.00000	5917	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		122731.00000	126520	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4699.00000	4284	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.16500	7.22100		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		15118.00000	17547	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		12786.00000	10693	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		27616.00000	31002	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		5453.00000	4315	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		43391.00000	47430	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1877.00000	1393	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		60908.00000	65272	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		511.00000	353	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		78932.00000	83415	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		109.00000	69	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6848.00000	8265	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		24842.00000	21736	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		131492.00000	136014	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		96824.00000	101339	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		18.00000	11	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		114361.00000	118882	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			7.16000	7.21800		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		22340.00000	24794	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		19805.00000	17645	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	7.00	Call		13633.00000	15401	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		31111.00000	28266	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		33728.00000	36844	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		11658.00000	10160	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		47440.00000	51113	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6301.00000	5359	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		62864.00000	66945	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3109.00000	2576	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		79324.00000	83667	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1395.00000	1123	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		96241.00000	100731	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		567.00000	443	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		113209.00000	117772	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		208.00000	158	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		129989.00000	134584	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		69.00000	51	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.16200	7.22100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		26928.00000	29371	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		24667.00000	22491	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		18222.00000	20111	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		35657.00000	32927	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		37725.00000	40707	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		16231.00000	14595	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		6951.00000	7876	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		65215.00000	61521	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		11623.00000	12993	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		49229.00000	45979	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		50399.00000	53860	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		10122.00000	8965	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		64585.00000	68437	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		5964.00000	5198	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		79850.00000	83993	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3313.00000	2838	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		95768.00000	100112	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1731.00000	1456	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		111982.00000	116453	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		849.00000	701	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.17200	7.23100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		30958.00000	33334	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		29502.00000	27339	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		41250.00000	44074	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		20872.00000	19158	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		10270.00000	11359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		68306.00000	64857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		15500.00000	16981	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		53239.00000	50182	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		22366.00000	24284	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		40278.00000	37658	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		53099.00000	56335	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		14234.00000	12931	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		66269.00000	69860	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		9341.00000	8394	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		80468.00000	84349	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		5890.00000	5233	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		95390.00000	99493	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3564.00000	3129	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		110749.00000	115013	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2068.00000	1793	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		126304.00000	130677	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1150.00000	985	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.15100	7.20700		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		65544.00000	70184	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		531.00000	367	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.14700	7.20500		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		67690.00000	72039	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3308.00000	2746	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.14800	7.20700		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		30629.00000	33265	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		27056.00000	24763	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		21197.00000	23268	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		38624.00000	35767	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		42149.00000	45333	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		18115.00000	16370	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		8591.00000	9657	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		69703.00000	65840	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		13899.00000	15433	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		52882.00000	49488	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		55530.00000	59202	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		11559.00000	10303	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		70411.00000	74486	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		7013.00000	6160	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		86368.00000	90751	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4038.00000	3492	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		102985.00000	107586	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2203.00000	1874	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		119905.00000	124648	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1138.00000	952	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		136855.00000	141685	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		556.00000	457	7.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future			7.15500	7.21400		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		34094.00000	36676	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		31145.00000	28870	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		24793.00000	26889	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		42552.00000	39791	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		45167.00000	48222	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		22032.00000	20230	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		11561.00000	12767	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		72370.00000	68719	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		17308.00000	18937	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		56315.00000	53086	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		57847.00000	61335	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		15036.00000	13667	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		71875.00000	75737	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		9883.00000	8887	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		86941.00000	91107	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		6248.00000	5556	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		102723.00000	107121	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3795.00000	3335	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		118921.00000	123487	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2213.00000	1922	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		135285.00000	139966	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1239.00000	1062	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.12500	7.18100		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		68157.00000	72871	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		486.00000	335	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.12200	7.17900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		70283.00000	74650	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3150.00000	2619	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.12100	7.17900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		20192.00000	23049	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		14202.00000	12131	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		10622.00000	12516	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		25937.00000	22903	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		33467.00000	37194	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		6763.00000	5560	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		4756.00000	5809	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		41986.00000	38111	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		67387.00000	72080	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		953.00000	717	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		49605.00000	53949	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		2759.00000	2174	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		85761.00000	90611	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		277.00000	198	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		104081.00000	108988	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		67.00000	46	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		122051.00000	126975	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		14.00000	9	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		139574.00000	144502	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2.00000	1	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.12500	7.18400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		36170.00000	38867	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		30668.00000	28413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		26488.00000	28693	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		42040.00000	39293	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		47610.00000	50784	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		21630.00000	19851	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		18634.00000	20359	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		55834.00000	52607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		60625.00000	64230	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		14723.00000	13376	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		74940.00000	78916	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		9657.00000	8681	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		90236.00000	94511	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6097.00000	5420	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		106188.00000	110691	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3702.00000	3252	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		122501.00000	127169	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2160.00000	1875	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		138929.00000	143709	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1210.00000	1038	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		12550.00000	13837	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		72009.00000	68344	8.55	0.00	0.00

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