



Daily MTM Report

Daily summary for 22/02/2006

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			7.13000	7.07500			0.00	0.00
R157 On 15/09/2015 Bond			7.23000	7.15500			0.00	0.00
R186 On 21/12/2026 Bond			6.93000	6.84500			0.00	0.00
R194 On 28/02/2008 Bond			6.98000	6.94500			0.00	0.00
R201 On 21/12/2014 Bond			7.21000	7.13500			0.00	0.00
R203 On 15/09/2017 Bond			7.22000	7.14000			0.00	0.00
R204 On 21/12/2018 Bond			7.20500	7.13000			0.00	0.00
R207 On 15/01/2020 Bond			7.17900	7.10600			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			243.84900		244.71100		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call			147121.00000	138509	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			11.00000	19	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			248.22400		249.10400		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			191098.00000	182324	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			58.00000	84	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			252.61000		253.50500		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			235105.00000	226175	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			55.00000	75	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			256.97500		257.87200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call			278752.00000	269794	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put			32.00000	44	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			7.12900		7.08000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.23000		7.15800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.88900		6.80200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.01600		6.98800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.20800		7.13500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.20800		7.13200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.20000		7.12700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.17300		7.10200		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			7.00100		6.96700		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	552	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		596.00000	550	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.92100	6.88000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		780.00000	823	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1074.00000	1017	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.95600	6.90900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1100.00000	1153	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1323.00000	1260	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.01700	6.97600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		863.00000	897	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2147.00000	2081	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.13800	7.09200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1163.00000	1207	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2163.00000	2094	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.22300	7.20400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1435.00000	1454	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2160.00000	2132	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.41400	7.28500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1744.00000	1902	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2310.00000	2128	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.12300	7.07200		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7338.00000	7701	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10600.00000	10010	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.18000	7.12200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12187.00000	12655	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		14572.00000	13959	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.24300	7.18500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16050.00000	16541	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17261.00000	16673	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.35200	7.28700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		9645.00000	11066	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		8103.00000	6818	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.38000	7.31100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		14622.00000	16133	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		12080.00000	10723	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.41200	7.34000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		18548.00000	20134	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		14802.00000	13401	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.37400	7.30400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		10880.00000	13809	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		7066.00000	5077	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			7.38600	7.31500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		15718.00000	18556	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		11131.00000	8988	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.40000	7.32900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		19525.00000	22321	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		13956.00000	11780	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.68400	6.68500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.77900	6.78000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90200	6.90400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.89900	6.90000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97400	6.97600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05000	7.05200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99400	6.99500		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.12600	7.06800		3.50	2.00	11.00
R153 On 04/05/2006 Bond Future	7.00	Call		5943.00000	4897	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		8767.00000	10122	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		12013.00000	10444	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4496.00000	5330	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19946.00000	18000	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2200.00000	2656	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		28906.00000	26736	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1041.00000	1272	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		38363.00000	36074	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		486.00000	599	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		48010.00000	45661	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		228.00000	281	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2168.00000	1652	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		15443.00000	17329	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		57652.00000	55269	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		71.00000	89	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		67296.00000	64900	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		19.00000	25	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		76875.00000	74474	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		4.00000	6	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		86362.00000	83961	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			7.11100	7.04900		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.00	Call		10361.00000	9209	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		12283.00000	13558	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		16255.00000	14781	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8410.00000	9363	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		23344.00000	21610	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		5831.00000	6524	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		31147.00000	29218	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		4065.00000	4562	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		39417.00000	37346	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		2862.00000	3218	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		47972.00000	45800	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2041.00000	2297	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		56392.00000	54126	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1181.00000	1342	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		65050.00000	62719	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		652.00000	748	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		73834.00000	71461	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		343.00000	397	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.11100	7.04400		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		13750.00000	12550	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15375.00000	16643	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		19385.00000	17943	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11815.00000	12842	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		48314.00000	46277	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		4847.00000	5278	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		55622.00000	53477	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3395.00000	3719	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		9014.00000	8080	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		19923.00000	21459	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		25934.00000	24289	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9258.00000	10083	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		33011.00000	31202	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		7318.00000	7978	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		40466.00000	38526	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		5842.00000	6371	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5315.00000	4655	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		25601.00000	27410	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		63223.00000	60990	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2321.00000	2557	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		71041.00000	68740	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1548.00000	1716	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		79009.00000	76656	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1007.00000	1122	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.12700	7.05600		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		16298.00000	15104	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18233.00000	19486	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		21679.00000	20295	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15008.00000	16071	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		7634.00000	6875	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27021.00000	28710	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		11578.00000	10595	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22198.00000	23662	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		28055.00000	26510	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12856.00000	13759	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		34803.00000	33127	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		11156.00000	11927	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		41819.00000	40035	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9799.00000	10463	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		49021.00000	47149	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8706.00000	9281	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		55323.00000	53350	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6788.00000	7262	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		61902.00000	59839	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5222.00000	5607	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		68713.00000	66573	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3963.00000	4270	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		75713.00000	73507	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2965.00000	3207	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.23200	7.15500		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		19056.00000	15294	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		10956.00000	13764	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		34134.00000	29097	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5011.00000	6544	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		51708.00000	45851	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		1980.00000	2693	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		70632.00000	64351	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		706.00000	995	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		90011.00000	83563	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		287.00000	409	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		128211.00000	121663	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		51.00000	73	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		8242.00000	6051	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		21592.00000	25972	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		109252.00000	102733	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		119.00000	170	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		146827.00000	140263	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		12.00000	18	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		165108.00000	158539	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2.00000	4	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.22800	7.14800		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		27521.00000	23827	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		19026.00000	22000	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		41422.00000	36872	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12391.00000	14510	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		57408.00000	52218	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8241.00000	9720	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		74447.00000	68801	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5534.00000	6557	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		92046.00000	86085	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		3769.00000	4477	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		16224.00000	13534	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		28673.00000	32652	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		109865.00000	103688	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2598.00000	3089	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		127305.00000	120929	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1413.00000	1705	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		144891.00000	138387	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		732.00000	896	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		162438.00000	155857	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		360.00000	448	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.23200	7.14800		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		34475.00000	30753	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		26186.00000	29295	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		47709.00000	43316	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		19377.00000	21815	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		111693.00000	105772	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		6921.00000	7831	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		13931.00000	11798	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		46906.00000	51604	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		23075.00000	20123	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		35219.00000	39097	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		62720.00000	57790	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14727.00000	16627	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		78565.00000	73213	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11282.00000	12762	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		94984.00000	89309	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		8778.00000	9934	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		127597.00000	121418	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4608.00000	5260	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		143851.00000	137473	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2987.00000	3440	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		160288.00000	153763	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1885.00000	2190	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		176773.00000	170141	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1157.00000	1357	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		193198.00000	186494	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		691.00000	818	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.24600	7.15900		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		39136.00000	35441	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		31932.00000	35125	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		52298.00000	48038	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		25554.00000	28183	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		27480.00000	24438	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		40187.00000	44033	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		67480.00000	62773	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21560.00000	23742	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		83303.00000	78247	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		18564.00000	20396	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		99419.00000	94085	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		16207.00000	17762	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		115740.00000	110188	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		14398.00000	15734	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		130011.00000	124193	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		10872.00000	11943	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		144700.00000	138655	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8091.00000	8935	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		159693.00000	153458	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		5934.00000	6587	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		174884.00000	168493	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4288.00000	4786	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		190179.00000	183663	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3053.00000	3426	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.92600	6.84000		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		17356.00000	12605	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		30197.00000	37554	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		37172.00000	29573	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		14770.00000	19280	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		63452.00000	53801	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		7109.00000	9566	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		92444.00000	81602	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3405.00000	4671	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		122199.00000	110731	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		1656.00000	2296	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		151742.00000	139961	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		836.00000	1163	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		5589.00000	3547	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		55033.00000	65099	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		180452.00000	168465	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		274.00000	396	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		208483.00000	196414	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		80.00000	120	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		235647.00000	223550	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		21.00000	32	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		261895.00000	249790	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5.00000	8	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.91800	6.82900		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		29808.00000	24304	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		41003.00000	47953	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		50107.00000	42671	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		26323.00000	31342	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		75098.00000	66166	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		17618.00000	21140	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		102043.00000	92057	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12092.00000	14560	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		129764.00000	119055	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		8516.00000	10262	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		157611.00000	146413	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		6191.00000	7448	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		184011.00000	172336	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		3496.00000	4275	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		210470.00000	198477	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		1891.00000	2352	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		236635.00000	224440	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		981.00000	1240	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		262270.00000	249955	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		488.00000	627	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		287236.00000	274853	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		233.00000	304	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.91200	6.82100		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		41352.00000	35448	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		51342.00000	58087	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		61873.00000	54480	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		37151.00000	42409	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		86408.00000	77822	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		28236.00000	32301	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		112360.00000	102874	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21947.00000	25110	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		138953.00000	128794	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		17453.00000	19944	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		165671.00000	155010	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		14193.00000	16182	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		189980.00000	178780	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9585.00000	11035	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		214622.00000	203002	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		6328.00000	7358	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		239304.00000	227366	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4085.00000	4798	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		263788.00000	251618	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		2580.00000	3060	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		24522.00000	20277	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		70539.00000	78943	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			6.91000	6.81700		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		47876.00000	41763	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		57230.00000	63950	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		68855.00000	61422	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		43770.00000	49169	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		93734.00000	85245	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		35449.00000	39793	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		30054.00000	25444	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		75143.00000	83366	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		119651.00000	110353	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29355.00000	32890	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		146057.00000	136143	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		24889.00000	27807	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		172443.00000	162055	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		21494.00000	23939	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		195338.00000	184411	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		15654.00000	17559	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		218640.00000	207265	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		11223.00000	12681	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		242111.00000	230373	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		7923.00000	9018	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		265545.00000	253520	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5509.00000	6317	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.95400	6.91600		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		3611.00000	3220	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2156.00000	2423	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6732.00000	6212	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		963.00000	1101	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		10476.00000	9881	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		415.00000	479	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		14503.00000	13872	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		175.00000	203	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		18647.00000	18000	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		74.00000	85	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		45.00000	31	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		11676.00000	12321	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		371.00000	290	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		7616.00000	8194	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1462.00000	1238	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4346.00000	4780	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		22827.00000	22174	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		33.00000	38	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		27002.00000	26345	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		8.00000	10	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		31172.00000	30513	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2.00000	2	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		35324.00000	34665	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			6.89100	6.84500		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3452.00000	3139	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4883.00000	5262	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5673.00000	5263	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3344.00000	3626	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		8315.00000	7825	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2244.00000	2445	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		11353.00000	10805	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1559.00000	1702	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		14581.00000	13989	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1080.00000	1181	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		17960.00000	17339	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		772.00000	843	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		21408.00000	20767	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		551.00000	601	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		24821.00000	24160	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		312.00000	342	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		28311.00000	27637	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		168.00000	186	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		31846.00000	31164	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		86.00000	96	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.84600	6.79100		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4921.00000	4579	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5443.00000	5800	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6917.00000	6508	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4261.00000	4552	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		9228.00000	8764	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3409.00000	3645	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		970.00000	851	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		11107.00000	11687	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1910.00000	1718	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		8828.00000	9335	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3236.00000	2967	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6949.00000	7379	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		11725.00000	11216	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2756.00000	2947	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		14358.00000	13814	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2253.00000	2409	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		17067.00000	16494	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1840.00000	1966	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		19648.00000	19044	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1310.00000	1406	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		22346.00000	21717	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		912.00000	983	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.82600	6.76200		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5658.00000	5326	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5782.00000	6111	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		7353.00000	6975	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4899.00000	5182	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		9276.00000	8859	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4253.00000	4497	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1726.00000	1561	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9643.00000	10139	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2808.00000	2584	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8117.00000	8554	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4104.00000	3824	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6816.00000	7196	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		11311.00000	10862	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3729.00000	3941	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		13433.00000	12956	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3301.00000	3485	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		15654.00000	15155	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2982.00000	3144	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		17581.00000	17056	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2379.00000	2515	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		19599.00000	19051	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1875.00000	1988	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		21697.00000	21128	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1461.00000	1552	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.21300	7.13600		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		28382.00000	24381	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4101.00000	5293	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		42563.00000	37993	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		2000.00000	2625	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		57514.00000	52639	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		985.00000	1304	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		72685.00000	67653	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		497.00000	660	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		87805.00000	82695	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		259.00000	343	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		102693.00000	97529	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		84.00000	115	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		117408.00000	112223	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		24.00000	34	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		131882.00000	126690	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		6.00000	9	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.21100	7.13000		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		33485.00000	29790	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9348.00000	10996	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		46524.00000	42344	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6461.00000	7623	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		60262.00000	55745	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		4573.00000	5398	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		74341.00000	69592	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		3320.00000	3913	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		88538.00000	83629	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2472.00000	2906	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		102230.00000	97156	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1403.00000	1670	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		116075.00000	110890	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		761.00000	918	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		129925.00000	124670	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		394.00000	482	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.21300	7.12900		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		27776.00000	24783	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		19993.00000	22411	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		18476.00000	16099	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		26851.00000	29884	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		38514.00000	34995	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14872.00000	16763	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		10993.00000	9283	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		35831.00000	39531	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		50898.00000	46974	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		11688.00000	13175	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		63858.00000	59626	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9368.00000	10547	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		77142.00000	72678	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		7653.00000	8599	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		90579.00000	85937	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		6364.00000	7133	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		103032.00000	98186	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4362.00000	4927	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		115781.00000	110775	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2919.00000	3323	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		128702.00000	123573	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1907.00000	2188	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.22300	7.13600		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		31283.00000	28303	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24130.00000	26615	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		21910.00000	19457	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		30521.00000	33531	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		41811.00000	38381	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19180.00000	21213	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		14023.00000	12151	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		38686.00000	42278	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		53942.00000	50158	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16110.00000	17790	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		66573.00000	62513	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13813.00000	15217	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		79433.00000	75156	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		12013.00000	13199	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		92422.00000	87972	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		10603.00000	11617	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		103884.00000	99225	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		7923.00000	8727	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		115679.00000	110843	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5828.00000	6455	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		127714.00000	122731	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4219.00000	4699	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.22100	7.13900		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		18995.00000	15118	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		10032.00000	12786	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		32814.00000	27616	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		4020.00000	5453	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		49439.00000	43391	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1294.00000	1877	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		67356.00000	60908	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		329.00000	511	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		85519.00000	78932	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		65.00000	109	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		9228.00000	6848	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		20591.00000	24842	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		138122.00000	131492	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		103447.00000	96824	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		10.00000	18	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		120991.00000	114361	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1.00000	2	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.21800	7.13300		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		26155.00000	22340	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		16849.00000	19805	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		16439.00000	13633	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		27147.00000	31111	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		38488.00000	33728	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		9647.00000	11658	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		52972.00000	47440	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		5061.00000	6301	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		68947.00000	62864	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2421.00000	3109	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		85752.00000	79324	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1052.00000	1395	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		102859.00000	96241	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		414.00000	567	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		119919.00000	113209	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		147.00000	208	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		136738.00000	129989	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		47.00000	69	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.22100	7.13300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		30751.00000	26928	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		21592.00000	24667	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		21217.00000	18222	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		31754.00000	35657	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		42339.00000	37725	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		13946.00000	16231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		8464.00000	6951	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		59829.00000	65215	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		13827.00000	11623	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		44534.00000	49229	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		55702.00000	50399	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		8527.00000	10122	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		70441.00000	64585	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		4922.00000	5964	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		86111.00000	79850	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		2675.00000	3313	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		102303.00000	95768	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1367.00000	1731	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		118687.00000	111982	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		656.00000	849	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.23100	7.14100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		34742.00000	30958	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		26353.00000	29502	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		45709.00000	41250	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		18398.00000	20872	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		12059.00000	10270	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		63162.00000	68306	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		17907.00000	15500	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		48713.00000	53239	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		25451.00000	22366	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		36430.00000	40278	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		58170.00000	53099	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		12372.00000	14234	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		71862.00000	66269	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		8001.00000	9341	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		86480.00000	80468	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		4969.00000	5890	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		101719.00000	95390	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		2960.00000	3564	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		117305.00000	110749	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1691.00000	2068	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		133012.00000	126304	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		925.00000	1150	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.20700	7.13000		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		71978.00000	65544	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		353.00000	531	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.20500	7.12600		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		73712.00000	67690	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2633.00000	3308	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.20700	7.12500		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		24251.00000	21197	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		34820.00000	38624	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		34469.00000	30629	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		24037.00000	27056	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		46736.00000	42149	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		15844.00000	18115	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		10208.00000	8591	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		64462.00000	69703	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		16192.00000	13899	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		48317.00000	52882	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		60773.00000	55530	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		9944.00000	11559	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		76186.00000	70411	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		5930.00000	7013	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		92542.00000	86368	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		3354.00000	4038	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		109437.00000	102985	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		1796.00000	2203	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		126537.00000	119905	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		911.00000	1138	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		143594.00000	136855	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		437.00000	556	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			7.21400	7.13000		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		37924.00000	34094	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		28050.00000	31145	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		27931.00000	24793	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		38766.00000	42552	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		49662.00000	45167	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		19603.00000	22032	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		13404.00000	11561	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		67289.00000	72370	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		19771.00000	17308	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		51853.00000	56315	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		62943.00000	57847	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		13207.00000	15036	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		77483.00000	71875	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8565.00000	9883	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		92959.00000	86941	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5341.00000	6248	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		109051.00000	102723	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3198.00000	3795	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		125471.00000	118921	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1839.00000	2213	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		141985.00000	135285	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1014.00000	1239	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.18100	7.10700		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		74435.00000	68157	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		329.00000	486	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.17900	7.10300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		76197.00000	70283	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2527.00000	3150	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.17900	7.10000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		13338.00000	10622	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		21932.00000	25937	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		24220.00000	20192	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		11509.00000	14202	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		38650.00000	33467	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		5224.00000	6763	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		6298.00000	4756	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		36806.00000	41986	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		73817.00000	67387	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		661.00000	953	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		55591.00000	49605	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		2023.00000	2759	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		92387.00000	85761	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		181.00000	277	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		110776.00000	104081	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		42.00000	67	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		128767.00000	122051	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		8.00000	14	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		146295.00000	139574	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1.00000	2	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.18400	7.10300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		29664.00000	26488	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		38409.00000	42040	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		40021.00000	36170	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		27712.00000	30668	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		52106.00000	47610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		19318.00000	21630	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		21144.00000	18634	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		51536.00000	55834	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		65698.00000	60625	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		12989.00000	14723	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		80502.00000	74940	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		8412.00000	9657	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		96187.00000	90236	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		5241.00000	6097	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		112433.00000	106188	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3139.00000	3702	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		128956.00000	122501	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1807.00000	2160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		145524.00000	138929	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		998.00000	1210	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		14443.00000	12550	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		67095.00000	72009	8.55	0.00	0.00

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