



# Daily MTM Report

Daily summary for 24/02/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			128.00000	128.00000			0.00	0.00
R153 On 31/08/2010 Bond			7.14500	7.08000			0.00	0.00
R157 On 15/09/2015 Bond			7.25000	7.17500			0.00	0.00
R186 On 21/12/2026 Bond			6.95000	6.87500			0.00	0.00
R194 On 28/02/2008 Bond			6.98500	6.93000			0.00	0.00
R201 On 21/12/2014 Bond			7.23000	7.15000			0.00	0.00
R203 On 15/09/2017 Bond			7.24500	7.16500			0.00	0.00
R204 On 21/12/2018 Bond			7.22500	7.15000			0.00	0.00
R207 On 15/01/2020 Bond			7.19600	7.12400			0.00	0.00

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

## Derivatives

GOVI On 04/05/2006 jGovi			243.60500	244.50700		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		145081.00000	136069	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			247.97100	248.89000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		188960.00000	179799	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		60.00000	89	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			252.34200	253.27200		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		232777.00000	223500	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		57.00000	80	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			256.69800	257.61900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		276224.00000	267027	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		34.00000	47	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			7.14300	7.08500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.24900	7.17900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.90900	6.83400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.02000	6.97600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.22700	7.14900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.23100	7.15600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.21900	7.14600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.19000	7.12000		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			7.01100	6.97700		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		519.00000	556	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		575.00000	530	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.92500	6.88500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		780.00000	822	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1062.00000	1006	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.95000	6.90700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1093.00000	1141	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1321.00000	1263	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.02800	6.98400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		866.00000	903	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2130.00000	2060	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.15100	7.10700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1175.00000	1217	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2137.00000	2072	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.22000	7.19400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1421.00000	1447	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2171.00000	2133	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.41400	7.31800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1781.00000	1898	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2260.00000	2125	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.12800	7.07600		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7245.00000	7619	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10439.00000	9835	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.18400	7.12200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12105.00000	12608	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		14490.00000	13838	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.25000	7.18000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15940.00000	16539	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17244.00000	16541	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.36400	7.29600		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		9719.00000	11232	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		7802.00000	6485	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.39000	7.32200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		14781.00000	16284	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		11782.00000	10460	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.42100	7.35400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		18792.00000	20278	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		14463.00000	13171	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.40100	7.32400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		11572.00000	14960	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		6349.00000	4335	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			7.41300	7.33600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		16461.00000	19648	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		10395.00000	8189	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.42700	7.35200		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		20355.00000	23393	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		13169.00000	10965	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.53100	6.68400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.62100	6.77600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.73700	6.89800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.81800	6.89700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89200	6.97200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.96400	7.04800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.93500	6.99300		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.14200	7.07300		3.50	0.00	11.00
R153 On 04/05/2006 Bond Future	7.00	Call		5752.00000	4547	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		8783.00000	10434	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11778.00000	9941	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		4469.00000	5488	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19699.00000	17401	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		2161.00000	2719	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		28666.00000	26091	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1008.00000	1290	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		38133.00000	35413	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		463.00000	599	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		47788.00000	44996	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		213.00000	277	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2052.00000	1475	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		15535.00000	17814	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		57439.00000	54605	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		65.00000	87	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		67087.00000	64237	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		17.00000	23	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		76667.00000	73812	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		4.00000	5	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		86155.00000	83299	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			7.12900	7.05500		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.00	Call		10179.00000	8832	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		12337.00000	13885	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		16041.00000	14306	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8431.00000	9591	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		23109.00000	21059	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	6676	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		30901.00000	28613	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		4053.00000	4661	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		39165.00000	36704	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		2845.00000	3280	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		47718.00000	45134	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2023.00000	2334	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		56142.00000	53443	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1166.00000	1362	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		64803.00000	62025	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		641.00000	758	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		73591.00000	70762	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		335.00000	401	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.13100	7.05200		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		13549.00000	12156	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		15469.00000	16986	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		19153.00000	17474	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11878.00000	13109	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		48022.00000	45630	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		4849.00000	5367	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		55325.00000	52804	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3393.00000	3782	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		8850.00000	7773	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20055.00000	21887	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		25679.00000	23758	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9298.00000	10287	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		32739.00000	30621	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		7341.00000	8133	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		40181.00000	37907	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		5853.00000	6488	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		5193.00000	4437	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		25774.00000	27927	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		62923.00000	60298	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2317.00000	2601	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		70741.00000	68033	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1543.00000	1745	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		78709.00000	75938	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1002.00000	1141	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.15000	7.06700		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		16063.00000	14688	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18378.00000	19861	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		21413.00000	19814	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15121.00000	16381	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		7476.00000	6610	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27243.00000	29236	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		11379.00000	10251	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22379.00000	24111	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		27762.00000	25974	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12943.00000	14014	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		34490.00000	32547	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		11222.00000	12137	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		41489.00000	39418	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		9849.00000	10637	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		48678.00000	46503	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8743.00000	9427	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		54970.00000	52675	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6815.00000	7379	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		61541.00000	59140	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5241.00000	5699	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		68345.00000	65853	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3975.00000	4341	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		75341.00000	72770	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2973.00000	3261	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.25200	7.17500		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		17857.00000	14217	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		11467.00000	14387	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		32646.00000	27689	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		5234.00000	6835	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		50074.00000	44259	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		2056.00000	2800	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		68942.00000	62682	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		726.00000	1025	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		88304.00000	81869	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		290.00000	415	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		126500.00000	119962	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		49.00000	71	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		7473.00000	5419	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		22534.00000	27039	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		107541.00000	101033	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		118.00000	170	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		145116.00000	138562	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		11.00000	17	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		163398.00000	156839	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			7.25000	7.16900		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		26397.00000	22746	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		19657.00000	22746	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		40083.00000	35551	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12807.00000	15015	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		55919.00000	50721	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		8506.00000	10049	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		72858.00000	67185	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5700.00000	6767	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		90394.00000	84391	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		3872.00000	4609	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		15372.00000	12745	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		29576.00000	33689	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		108173.00000	101944	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2660.00000	3171	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		125583.00000	119146	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1446.00000	1749	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		143152.00000	136582	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		747.00000	918	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		160690.00000	154040	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		367.00000	458	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.25500	7.17200		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		33283.00000	29678	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		26950.00000	30082	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		46328.00000	42053	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		19952.00000	22414	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		109913.00000	104094	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		7097.00000	8016	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		13214.00000	11182	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		48145.00000	52850	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		22108.00000	19268	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		36208.00000	40106	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		61193.00000	56376	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15155.00000	17076	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		76927.00000	71685	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11601.00000	13096	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		93264.00000	87695	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		9014.00000	10182	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		125761.00000	119683	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4728.00000	5387	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		141974.00000	135695	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3066.00000	3525	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		158382.00000	151954	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1935.00000	2244	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		174847.00000	168312	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1188.00000	1390	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		191260.00000	184651	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		709.00000	838	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.27000	7.18500		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		37920.00000	34374	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		32779.00000	35951	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		50912.00000	46810	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		26232.00000	28847	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		26464.00000	23561	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		41234.00000	45048	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		65962.00000	61415	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22106.00000	24276	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		81683.00000	76787	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		19007.00000	20828	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		97719.00000	92546	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		16571.00000	18116	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		113979.00000	108588	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		14700.00000	16026	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		128183.00000	122529	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		11107.00000	12170	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		142817.00000	136938	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8271.00000	9109	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		157765.00000	151697	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		6069.00000	6719	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		172920.00000	166698	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4387.00000	4883	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		188187.00000	181841	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3125.00000	3496	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			6.94700	6.87000		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		15322.00000	11348	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		32405.00000	39230	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		34140.00000	27573	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		15979.00000	20213	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		59784.00000	51296	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		7683.00000	9994	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		88453.00000	78839	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		3656.00000	4841	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		118061.00000	107855	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		1760.00000	2353	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		147542.00000	137042	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		877.00000	1177	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4636.00000	3020	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		58321.00000	67505	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		176221.00000	165532	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		286.00000	395	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		204243.00000	193479	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		83.00000	118	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		231406.00000	220616	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		21.00000	31	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		257653.00000	246856	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5.00000	7	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			6.93900	6.86100		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		27565.00000	22936	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		43257.00000	49500	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		47165.00000	40825	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		27879.00000	32410	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		71640.00000	63953	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		18656.00000	21842	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		98237.00000	89595	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12783.00000	15013	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		125729.00000	116431	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		8978.00000	10552	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		153427.00000	143686	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		6505.00000	7635	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		179698.00000	169527	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		3679.00000	4381	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		206075.00000	195618	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		1993.00000	2407	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		232192.00000	221553	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1034.00000	1267	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		257800.00000	247053	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		515.00000	639	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		282752.00000	271944	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		246.00000	310	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			6.93400	6.85400		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		38990.00000	33960	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		53586.00000	59631	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		58967.00000	52617	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		38853.00000	43578	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		83077.00000	75657	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		29513.00000	33169	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		108716.00000	100485	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		22909.00000	25754	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		135080.00000	126242	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		18187.00000	20425	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		161631.00000	152339	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		14760.00000	16544	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		185774.00000	176001	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9986.00000	11289	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		210291.00000	200142	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		6604.00000	7530	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		234882.00000	224447	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4270.00000	4911	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		259302.00000	248658	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		2701.00000	3133	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		22786.00000	19211	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		73410.00000	80910	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			6.93300	6.85200		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		45384.00000	40211	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		59588.00000	65544	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		65863.00000	59530	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		45628.00000	50424	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		90347.00000	83077	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		36912.00000	40772	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		28145.00000	24281	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		78084.00000	85349	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		115966.00000	107976	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30521.00000	33660	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		142148.00000	133608	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25830.00000	28420	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		168364.00000	159401	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		22265.00000	24432	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		191078.00000	181639	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		16244.00000	17934	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		214232.00000	204398	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		11666.00000	12961	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		237586.00000	227431	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		8249.00000	9223	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		260931.00000	250520	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5745.00000	6463	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			6.96100	6.89900		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		3747.00000	3114	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		1997.00000	2439	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6934.00000	6087	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		869.00000	1097	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		10720.00000	9751	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		365.00000	470	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		14773.00000	13744	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		150.00000	196	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		18930.00000	17874	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		62.00000	81	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		48.00000	27	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		11384.00000	12437	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		390.00000	263	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		7341.00000	8288	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1529.00000	1170	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		4117.00000	4833	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		23116.00000	22050	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		27.00000	35	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		27295.00000	26223	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		7.00000	9	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		31466.00000	30392	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1.00000	2	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		35618.00000	34544	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			6.90000	6.82700		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3549.00000	3058	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		4709.00000	5316	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5807.00000	5160	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3206.00000	3658	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		8481.00000	7707	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2139.00000	2463	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		11544.00000	10677	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1479.00000	1709	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		14791.00000	13856	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1020.00000	1183	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		18185.00000	17203	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		726.00000	842	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		21645.00000	20629	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		516.00000	598	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		25070.00000	24021	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		289.00000	339	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		28569.00000	27500	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		155.00000	183	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		32109.00000	31027	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		79.00000	94	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.86000	6.77500		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		5001.00000	4476	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5319.00000	5876	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		7014.00000	6387	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4155.00000	4610	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		9341.00000	8629	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3319.00000	3688	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		995.00000	814	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		10928.00000	11828	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1951.00000	1659	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		8665.00000	9454	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3296.00000	2885	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		6805.00000	7476	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		11851.00000	11069	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2679.00000	2979	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		14495.00000	13659	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2187.00000	2431	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		17214.00000	16332	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1783.00000	1982	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		19807.00000	18877	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1266.00000	1417	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		22515.00000	21546	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		878.00000	990	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.84500	6.74800		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5714.00000	5216	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5694.00000	6197	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		7418.00000	6851	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4819.00000	5253	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		9349.00000	8722	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4181.00000	4556	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1751.00000	1506	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		9524.00000	10280	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2844.00000	2509	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8009.00000	8675	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4150.00000	3730	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6717.00000	7299	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		11391.00000	10715	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3664.00000	3989	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		13518.00000	12801	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3242.00000	3526	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		15744.00000	14993	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2928.00000	3178	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		17679.00000	16887	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2332.00000	2542	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		19704.00000	18876	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1835.00000	2009	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		21808.00000	20948	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1427.00000	1569	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.23300	7.15100		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		27459.00000	23254	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		4192.00000	5511	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		41571.00000	36736	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		2023.00000	2711	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		56498.00000	51323	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		983.00000	1332	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		71662.00000	66315	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		489.00000	665	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		86782.00000	81348	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		251.00000	341	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		101674.00000	96182	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		80.00000	112	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		116391.00000	110877	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		23.00000	33	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		130867.00000	125346	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		6.00000	8	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.23200	7.14700		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		32597.00000	28775	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9585.00000	11360	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		45546.00000	41201	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6607.00000	7860	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		59227.00000	54518	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		4662.00000	5551	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		73271.00000	68311	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		3374.00000	4012	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		87445.00000	82312	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2503.00000	2969	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		101121.00000	95811	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1417.00000	1705	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		114957.00000	109528	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		767.00000	936	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		128803.00000	123299	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		396.00000	490	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.23600	7.14700		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		27034.00000	23921	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		20413.00000	23024	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		17870.00000	15413	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		27407.00000	30674	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		37661.00000	33983	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15182.00000	17227	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		10542.00000	8791	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		36543.00000	40515	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		49962.00000	45847	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		11915.00000	13524	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		62862.00000	58414	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9535.00000	10811	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		76103.00000	71402	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		7776.00000	8799	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		89507.00000	84615	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		6455.00000	7286	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		101931.00000	96819	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4424.00000	5035	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		114659.00000	109373	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2959.00000	3397	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		127565.00000	122146	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1932.00000	2237	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.24700	7.15600		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		30510.00000	27446	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24617.00000	27259	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		21263.00000	18752	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		31132.00000	34327	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		40936.00000	37394	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19563.00000	21728	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		13518.00000	11615	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		39440.00000	43243	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		52986.00000	49068	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16413.00000	18201	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		65556.00000	61344	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		14055.00000	15549	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		78368.00000	73925	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		12207.00000	13469	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		91320.00000	86693	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		10760.00000	11838	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		102745.00000	97896	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		8042.00000	8899	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		114510.00000	109472	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5917.00000	6585	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		126520.00000	121327	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4284.00000	4796	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.24700	7.16500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		17547.00000	13831	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		10693.00000	13590	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		31002.00000	25915	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		4315.00000	5843	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		47430.00000	41442	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		1393.00000	2020	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		65272.00000	58855	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		353.00000	550	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		83415.00000	76848	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		69.00000	116	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		8265.00000	6052	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		21736.00000	26138	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		136014.00000	129400	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		101339.00000	94734	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		11.00000	19	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		118882.00000	112270	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			7.24400	7.16000		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		24794.00000	21137	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		17645.00000	20662	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		15401.00000	12741	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		28266.00000	32280	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		36844.00000	32238	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		10160.00000	12228	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		51113.00000	45722	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		5359.00000	6643	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		66945.00000	60987	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2576.00000	3293	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		83667.00000	77352	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1123.00000	1483	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		100731.00000	94218	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		443.00000	604	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		117772.00000	111163	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		158.00000	222	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		134584.00000	127933	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		51.00000	74	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.24900	7.16200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		29371.00000	25693	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		22491.00000	25615	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		20111.00000	17251	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		32927.00000	36869	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		40707.00000	36240	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		14595.00000	16929	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		7876.00000	6459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		61521.00000	66906	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		12993.00000	10907	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		45979.00000	50696	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		53860.00000	48697	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		8965.00000	10604	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		68437.00000	62712	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		5198.00000	6275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		83993.00000	77853	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		2838.00000	3499	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		100112.00000	93690	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1456.00000	1835	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		116453.00000	109854	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		701.00000	904	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.26000	7.17200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		33334.00000	29725	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		27339.00000	30491	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		44074.00000	39801	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		19158.00000	21644	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		11359.00000	9684	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		64857.00000	69942	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		16981.00000	14713	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		50182.00000	54674	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		24284.00000	21358	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		37658.00000	41492	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		56335.00000	51455	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		12931.00000	14811	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		69860.00000	64459	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		8394.00000	9753	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		84349.00000	78527	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		5233.00000	6170	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		99493.00000	93351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3129.00000	3747	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		115013.00000	108640	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1793.00000	2181	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		130677.00000	124149	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		985.00000	1217	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.22700	7.15100		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		70184.00000	63855	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		367.00000	550	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.22700	7.14700		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		72039.00000	65985	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		2746.00000	3459	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.22900	7.14800		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		33265.00000	29549	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		24763.00000	27806	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		23268.00000	20329	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		35767.00000	39587	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		45333.00000	40871	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		16370.00000	18668	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		9657.00000	8122	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		65840.00000	71065	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		15433.00000	13240	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		49488.00000	54054	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		59202.00000	54083	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		10303.00000	11943	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		74486.00000	68831	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		6160.00000	7263	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		90751.00000	84691	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		3492.00000	4191	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		107586.00000	101243	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		1874.00000	2291	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		124648.00000	118122	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		952.00000	1185	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		141685.00000	135049	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		457.00000	580	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			7.23700	7.15500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		36676.00000	33009	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		28870.00000	31946	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		26889.00000	23898	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		39791.00000	43543	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		48222.00000	43902	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		20230.00000	22653	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		12767.00000	11029	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		68719.00000	73723	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		18937.00000	16601	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		53086.00000	57494	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		61335.00000	56422	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		13667.00000	15496	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		75737.00000	70316	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		8887.00000	10209	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		91107.00000	85277	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		5556.00000	6469	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		107121.00000	100980	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		3335.00000	3938	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		123487.00000	117123	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		1922.00000	2301	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		139966.00000	133451	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1062.00000	1290	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.19800	7.12500		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		72871.00000	66695	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		335.00000	495	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.19700	7.12200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		74650.00000	68846	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		2619.00000	3253	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.19800	7.12100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		12516.00000	9977	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		22903.00000	26900	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		23049.00000	19230	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		12131.00000	14848	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		37194.00000	32227	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		5560.00000	7130	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		5809.00000	4393	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		38111.00000	43231	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		72080.00000	65848	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		717.00000	1021	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		53949.00000	48172	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		2174.00000	2933	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		90611.00000	84175	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		198.00000	298	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		108988.00000	102479	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		46.00000	73	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		126975.00000	120445	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		9.00000	15	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		144502.00000	137967	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1.00000	3	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.20300	7.12500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		28693.00000	25694	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		39293.00000	42834	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		38867.00000	35217	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		28413.00000	31303	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		50784.00000	46510	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		19851.00000	22117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		20359.00000	18000	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		52607.00000	56788	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		64230.00000	59394	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		13376.00000	15080	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		78916.00000	73602	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		8681.00000	9908	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		94511.00000	88815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		5420.00000	6265	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		110691.00000	104707	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3252.00000	3809	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		127169.00000	120978	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1875.00000	2225	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		143709.00000	137379	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1038.00000	1248	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		13837.00000	12066	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		68344.00000	73113	8.55	0.00	0.00

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<b>Total for Derivatives:</b>		<b>0.00</b>	<b>1,874.00</b>
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<b>Grand Total:</b>		<b>0.00</b>	<b>1,874.00</b>
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