



# Daily MTM Report

Daily summary for 19/01/2006

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			6.89200	6.90000			0.00	0.00
R153 On 31/08/2010 Bond			7.21500	7.25000			0.00	0.00
R157 On 15/09/2015 Bond			7.40500	7.44000			0.00	0.00
R186 On 21/12/2026 Bond			7.06500	7.10500			0.00	0.00
R194 On 28/02/2008 Bond			7.06500	7.09000			0.00	0.00
R201 On 21/12/2014 Bond			7.39500	7.43000			0.00	0.00
R203 On 15/09/2017 Bond			7.37500	7.41000			0.00	0.00
R204 On 21/12/2018 Bond			7.35500	7.39000			0.00	0.00
R207 On 15/01/2020 Bond			7.32800	7.36100			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 02/02/2006 jGovi			237.93700	237.51000		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		75454.00000	79578	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		354.00000	208	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.14100	241.68300		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		117639.00000	122066	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		809.00000	656	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.49000	245.96200		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		160735.00000	165845	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1115.00000	945	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			250.89300	250.29800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		203769.00000	209599	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		789.00000	669	4.70	0.00	0.00
GOVI On 01/02/2007 jGovi			255.29900	0.00000		0.00	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		0.00000	253902	0.00	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		0.00000	912	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.15100	7.15100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.21300	7.24600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40700	7.44100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.02100	7.06200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.09000	7.11100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.39500	7.43000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.35900	7.39200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.35000	7.38500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.32500	7.36000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.02900	7.00000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/02/2006 jFra			7.06700	7.03200		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		31.00000	39	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		565.00000	488	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.85500	6.84700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		502.00000	507	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		877.00000	863	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.87700	6.88300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		874.00000	865	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1161.00000	1167	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.95500	6.98000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1262.00000	1230	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1311.00000	1340	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.09000	7.12900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1070.00000	1030	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1979.00000	2035	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.22100	7.26000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1398.00000	1354	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1986.00000	2038	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.28700	7.32400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1623.00000	1580	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2054.00000	2101	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.33000	7.32700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1849.00000	1852	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2305.00000	2299	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.08200	7.09400		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		885.00000	769	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3799.00000	3902	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.11800	0.00000		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		0.00000	9555	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		0.00000	11952	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.19500	0.00000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		0.00000	14117	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		0.00000	15142	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.27300	0.00000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		0.00000	17900	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		0.00000	17467	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.37500	7.41900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		477.00000	280	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		14264.00000	15912	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.41200	0.00000		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		0.00000	14372	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN05 On 04/05/2006 jNote	7.25	Put		0.00000	7627	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.46100	0.00000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		0.00000	19357	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	10585	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.51000	0.00000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		0.00000	23521	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		0.00000	12712	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.49900	7.53900		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		161.00000	80	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		32480.00000	35254	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.51400	0.00000		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		0.00000	22329	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		0.00000	3817	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.53600	0.00000		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		0.00000	26631	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		0.00000	6609	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.55800	0.00000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		0.00000	30307	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	8807	0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.67400	6.67100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.73700	6.74000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86300	6.85400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86400	6.84800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93200	6.91200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98800	6.97000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93600	6.92700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96900	6.96100		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.21900	7.25500		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.25	Call		3890.00000	4574	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		4106.00000	3229	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.20	Call		2880.00000	3429	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		5267.00000	4254	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2055.00000	2478	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		6617.00000	5478	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		23406.00000	24934	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		69.00000	36	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		922.00000	1139	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		9849.00000	8504	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.30	Call		5084.00000	5904	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		3135.00000	2394	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6453.00000	7405	3.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.35	Put		2344.00000	1734	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		7980.00000	9054	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1715.00000	1228	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		9645.00000	10827	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		1229.00000	849	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		21330.00000	22841	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		110.00000	60	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		11425.00000	12698	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		863.00000	575	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		31767.00000	33324	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		9.00000	4	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		42180.00000	43741	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1.00000	0	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		575.00000	717	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		11692.00000	10273	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		34.00000	43	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		22175.00000	20622	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		52484.00000	54046	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		62674.00000	64236	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		72752.00000	74313	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		1408.00000	1718	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		8150.00000	6899	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		13297.00000	14645	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		594.00000	380	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		15240.00000	16647	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		401.00000	247	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		17236.00000	18689	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		265.00000	157	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		19270.00000	20757	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		173.00000	98	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		25492.00000	27032	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		43.00000	21	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		27583.00000	29131	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		26.00000	12	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		29675.00000	31228	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		16.00000	7	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.22100	7.26200		4.42	0.00	1.00
R153 On 04/05/2006 Bond Future	7.25	Call		11479.00000	12283	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		11973.00000	11090	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		17183.00000	18221	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		7448.00000	6799	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		24153.00000	25402	4.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 04/05/2006 Bond Future	7.75	Put		4298.00000	3859	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		32155.00000	33571	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2288.00000	2017	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40889.00000	42425	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1117.00000	966	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4105.00000	4480	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		25390.00000	24078	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7141.00000	7716	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		17974.00000	16862	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		50071.00000	51681	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		499.00000	422	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		59470.00000	61122	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		203.00000	168	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		68935.00000	70608	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		75.00000	60	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		78377.00000	80058	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		25.00000	20	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.21200	7.26500		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		13769.00000	14786	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		14352.00000	13307	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19723.00000	20952	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		10638.00000	9806	4.02	100.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		8831.00000	9614	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		19182.00000	17903	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		26501.00000	27910	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7847.00000	7195	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		33907.00000	35463	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5780.00000	5275	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		42012.00000	43674	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4510.00000	4111	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		50358.00000	52100	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3575.00000	3256	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58848.00000	60651	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2878.00000	2621	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67415.00000	69266	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2352.00000	2142	5.62	0.00	0.00
R153 On 02/11/2006 Bond Future			7.21400	0.00000		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		0.00000	14118	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		0.00000	31279	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		0.00000	17832	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		0.00000	25708	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		0.00000	22126	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		0.00000	20807	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		0.00000	26995	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		0.00000	16571	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	7.75	Call		0.00000	32417	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		0.00000	12975	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		0.00000	38355	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		0.00000	9983	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		0.00000	44759	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		0.00000	7542	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		0.00000	51567	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		0.00000	5592	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	10969	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		0.00000	37506	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		0.00000	58717	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		0.00000	4067	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		0.00000	66141	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		0.00000	2900	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		0.00000	73777	0.00	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		0.00000	2026	0.00	0.00	0.00
R153 On 01/02/2007 Bond Future			7.22900	0.00000		3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		0.00000	6112	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		0.00000	31451	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		0.00000	8662	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		0.00000	25235	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		0.00000	11886	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		0.00000	19772	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		0.00000	15820	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		0.00000	15100	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		0.00000	20467	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		0.00000	11220	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		0.00000	25794	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		0.00000	8098	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		0.00000	31737	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		0.00000	5669	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		0.00000	38207	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		0.00000	3843	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		0.00000	45104	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		0.00000	2521	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		0.00000	52326	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		0.00000	1598	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		0.00000	59776	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		0.00000	978	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		0.00000	67373	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		0.00000	578	3.08	0.00	0.00
R157 On 02/02/2006 Bond Future			7.40800	7.44400		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		10722.00000	12393	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		5943.00000	4530	6.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/02/2006 Bond Future	7.25	Call		2096.00000	2569	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		18822.00000	16212	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		26994.00000	29667	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		1145.00000	735	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		46633.00000	49649	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		141.00000	73	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		66735.00000	69810	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		15.00000	7	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		3.00000	3	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		61089.00000	58006	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		124.00000	157	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		38802.00000	35752	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		86542.00000	89625	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		2.00000	1	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		105964.00000	109048	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		125000.00000	128083	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		143656.00000	146739	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.41800	7.45700		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		22811.00000	24497	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		19225.00000	17648	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		12525.00000	13684	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		29962.00000	27858	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		36095.00000	38248	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		11904.00000	10793	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51569.00000	54087	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		7180.00000	6435	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68752.00000	71513	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4565.00000	4062	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		104562.00000	107593	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1939.00000	1707	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5619.00000	6279	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		44507.00000	41903	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		86535.00000	89458	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2939.00000	2599	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		122587.00000	125689	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1309.00000	1148	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		140222.00000	143397	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		654.00000	565	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.42200	7.46700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		30972.00000	32862	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		28285.00000	26498	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		43700.00000	45959	7.36	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	Put		20876.00000	19459	7.36	100.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call		20251.00000	21725	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		38099.00000	35897	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		57940.00000	60509	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		15370.00000	14263	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		73837.00000	76637	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		11903.00000	11027	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		11834.00000	12876	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		50626.00000	47992	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		90295.00000	93272	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		9371.00000	8672	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		107073.00000	110184	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7524.00000	6959	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		123937.00000	127152	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		6121.00000	5660	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139854.00000	143196	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4120.00000	3785	9.94	0.00	0.00
R157 On 02/11/2006 Bond Future			7.43100	0.00000		0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		0.00000	6670	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		0.00000	62483	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	11489	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		0.00000	46471	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		0.00000	18429	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		0.00000	32978	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		0.00000	27700	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		0.00000	22206	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		0.00000	39272	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		0.00000	14117	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		0.00000	52879	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		0.00000	8435	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		0.00000	68088	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		0.00000	4720	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		0.00000	84400	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		0.00000	2466	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		0.00000	101351	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		0.00000	1200	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		0.00000	118568	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		0.00000	543	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		0.00000	135793	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		0.00000	228	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		0.00000	152866	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		0.00000	89	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		0.00000	169700	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		0.00000	32	0.00	0.00	0.00
R157 On 01/02/2007 Bond Future			7.44800	0.00000		5.54	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	7.00	Call		0.00000	17931	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		0.00000	53347	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		0.00000	25239	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		0.00000	40745	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		0.00000	34241	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		0.00000	30207	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		0.00000	44904	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		0.00000	21694	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		0.00000	57096	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		0.00000	15066	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		0.00000	70604	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		0.00000	10102	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		0.00000	85164	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		0.00000	6531	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		0.00000	100497	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		0.00000	4067	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		0.00000	116337	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		0.00000	2437	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		0.00000	132455	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		0.00000	1405	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		0.00000	148665	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		0.00000	778	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		0.00000	164831	5.54	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		0.00000	414	5.54	0.00	0.00
R186 On 02/02/2006 Bond Future			7.06600	7.10600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4752.00000	6229	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		19404.00000	15380	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		23402.00000	27522	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		3870.00000	2488	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		52836.00000	58141	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		384.00000	188	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		84183.00000	89670	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		22.00000	8	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		114715.00000	120216	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		1.00000	0	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		2.00000	3	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		87047.00000	81547	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		211.00000	311	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		50368.00000	44967	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		144159.00000	149660	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		172544.00000	178045	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		199914.00000	205416	14.39	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		226313.00000	231814	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.06400	7.10600		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		21097.00000	23508	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		35643.00000	32319	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		39801.00000	43283	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		20406.00000	18153	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		63280.00000	67605	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		11190.00000	9778	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		89557.00000	94457	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5962.00000	5126	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		117417.00000	122642	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3459.00000	2948	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3117.00000	3691	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		89509.00000	84348	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		8636.00000	9951	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		58426.00000	54004	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		145303.00000	150721	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2074.00000	1756	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		172744.00000	178278	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1290.00000	1088	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		199511.00000	205114	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		834.00000	700	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		225308.00000	230980	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		367.00000	302	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.05800	7.10400		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		31198.00000	34018	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		45368.00000	41948	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		50364.00000	54034	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		30837.00000	28266	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		72787.00000	77151	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		20790.00000	18913	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		97323.00000	102216	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		14029.00000	12682	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		123715.00000	128957	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10249.00000	9250	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		16529.00000	18420	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		65678.00000	61328	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		150284.00000	155769	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7723.00000	6967	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		176593.00000	182250	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5968.00000	5384	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		202447.00000	208227	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4746.00000	4285	14.77	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	9.00	Call		226744.00000	232679	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2915.00000	2609	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		250793.00000	256837	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1743.00000	1547	14.77	0.00	0.00
R186 On 02/11/2006 Bond Future			7.05400	0.00000		0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		0.00000	21458	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		0.00000	28788	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		0.00000	39885	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		0.00000	13765	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		0.00000	63897	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		0.00000	5535	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		0.00000	91294	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		0.00000	1846	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		0.00000	119933	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		0.00000	506	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		0.00000	148457	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		0.00000	114	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		0.00000	176264	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		0.00000	21	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		0.00000	203170	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		0.00000	3	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		0.00000	229157	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		0.00000	3466	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		0.00000	81534	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		0.00000	9609	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		0.00000	51650	0.00	0.00	0.00
R186 On 01/02/2007 Bond Future			7.05300	0.00000		10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		0.00000	29274	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		0.00000	106588	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		0.00000	40959	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		0.00000	82538	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		0.00000	55221	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		0.00000	62361	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		0.00000	71974	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		0.00000	45915	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		0.00000	90982	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		0.00000	32911	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		0.00000	111893	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		0.00000	22950	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		0.00000	134286	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		0.00000	15562	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		0.00000	157717	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		0.00000	10258	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		0.00000	181764	10.47	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.50	Put		0.00000	6573	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		0.00000	206057	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		0.00000	4095	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		0.00000	230291	10.47	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		0.00000	2480	10.47	0.00	0.00
R194 On 02/02/2006 Bond Future			7.06900	7.09500		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		833.00000	957	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2689.00000	2306	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		3602.00000	3959	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		582.00000	432	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		7934.00000	8414	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		68.00000	41	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		12687.00000	13192	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		5.00000	2	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		17471.00000	17979	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		0.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		16660.00000	16153	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		1.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		11697.00000	11189	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		53.00000	63	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		6815.00000	6316	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		22231.00000	22738	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		26962.00000	27470	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		31665.00000	32173	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		36340.00000	36848	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.05000	7.08700		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2903.00000	3174	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4408.00000	4039	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5396.00000	5781	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2585.00000	2332	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8552.00000	9029	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1451.00000	1289	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12147.00000	12689	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		777.00000	680	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16029.00000	16612	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		415.00000	359	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		209.00000	241	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14799.00000	14192	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		593.00000	672	1.57	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	6.50	Put		10797.00000	10237	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1419.00000	1578	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7261.00000	6781	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20084.00000	20688	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		248.00000	214	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24184.00000	24802	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		150.00000	128	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28306.00000	28931	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		95.00000	81	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32425.00000	33055	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		61.00000	52	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.00200	7.06300		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4384.00000	4817	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5329.00000	4847	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6640.00000	7178	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3842.00000	3466	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9272.00000	9900	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2751.00000	2464	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12193.00000	12892	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1966.00000	1751	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15322.00000	16076	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1408.00000	1247	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2857.00000	3179	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7561.00000	6969	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18665.00000	19455	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1081.00000	957	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22095.00000	22912	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		860.00000	762	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25555.00000	26391	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		685.00000	607	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29052.00000	29902	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		566.00000	502	2.42	0.00	0.00
R194 On 02/11/2006 Bond Future			6.96300	0.00000		0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	13265	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		0.00000	25587	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	14557	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		0.00000	23660	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	15928	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		0.00000	21827	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		0.00000	17379	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		0.00000	20087	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		0.00000	18909	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		0.00000	18440	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		0.00000	20518	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		0.00000	16885	0.00	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	7.50	Call		0.00000	22205	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		0.00000	15423	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		0.00000	23969	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		0.00000	14050	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		0.00000	25808	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		0.00000	12766	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		0.00000	27719	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		0.00000	11568	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		0.00000	29701	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		0.00000	10454	0.00	0.00	0.00
R194 On 01/02/2007 Bond Future			6.94300	0.00000		1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	1799	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		0.00000	11583	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	2479	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		0.00000	9656	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		0.00000	3329	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		0.00000	7908	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		0.00000	4365	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		0.00000	6356	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		0.00000	5593	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		0.00000	5006	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		0.00000	7015	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		0.00000	3860	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		0.00000	8624	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		0.00000	2909	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		0.00000	10406	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		0.00000	2142	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		0.00000	12343	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		0.00000	1538	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		0.00000	14412	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		0.00000	1077	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		0.00000	16591	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		0.00000	734	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		0.00000	18856	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		0.00000	487	1.21	0.00	0.00
R201 On 02/02/2006 Bond Future			7.39800	7.43300		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9278.00000	10567	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		4764.00000	3686	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2089.00000	2494	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		14543.00000	12579	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		22147.00000	24176	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		1002.00000	663	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		37588.00000	39892	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		140.00000	77	8.41	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	8.25	Call		53446.00000	55804	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		17.00000	8	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		0.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		65450.00000	63082	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		6.00000	7	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		47433.00000	45066	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		169.00000	207	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		29934.00000	27604	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		69097.00000	71463	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		2.00000	1	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		84454.00000	86822	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		99512.00000	101880	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		114276.00000	116644	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.40800	7.44700		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		19679.00000	21015	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		16186.00000	14943	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		30137.00000	31817	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		10364.00000	9464	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		42222.00000	44177	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		6482.00000	5858	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55642.00000	57787	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		4243.00000	3809	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		69570.00000	71848	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2814.00000	2512	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		83717.00000	86085	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1897.00000	1686	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		97897.00000	100327	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1303.00000	1154	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		111771.00000	114264	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		684.00000	598	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.41400	7.45900		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		26242.00000	27742	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		23601.00000	22193	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		36255.00000	38032	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		17688.00000	16556	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		47434.00000	49445	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		13241.00000	12343	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		59908.00000	62097	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		10382.00000	9662	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		72827.00000	75154	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		8256.00000	7676	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		85994.00000	88430	10.31	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	8.75	Put		6661.00000	6189	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99270.00000	101790	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5451.00000	5063	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		111773.00000	114394	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3738.00000	3451	10.89	0.00	0.00
R201 On 02/11/2006 Bond Future			7.42100	0.00000		0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		0.00000	5387	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		0.00000	48887	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		0.00000	9256	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		0.00000	36294	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		0.00000	14817	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		0.00000	25696	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		0.00000	22232	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		0.00000	17253	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		0.00000	31475	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		0.00000	10928	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		0.00000	42328	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		0.00000	6501	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		0.00000	54445	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		0.00000	3618	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		0.00000	67430	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		0.00000	1878	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		0.00000	80914	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		0.00000	907	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		0.00000	94606	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		0.00000	407	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		0.00000	108302	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		0.00000	169	0.00	0.00	0.00
R201 On 01/02/2007 Bond Future			7.43500	0.00000		5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		0.00000	9964	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		0.00000	53262	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		0.00000	14534	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		0.00000	41779	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		0.00000	20391	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		0.00000	31873	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		0.00000	27592	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		0.00000	23595	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		0.00000	36111	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		0.00000	16913	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		0.00000	45843	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		0.00000	11717	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		0.00000	56618	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		0.00000	7832	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		0.00000	68229	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		0.00000	5043	5.79	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	8.75	Call		0.00000	80453	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		0.00000	3125	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		0.00000	93080	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		0.00000	1862	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		0.00000	105927	5.79	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		0.00000	1065	5.79	0.00	0.00
R203 On 02/02/2006 Bond Future			7.37800	7.41300		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		11133.00000	12844	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		4187.00000	3087	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2445.00000	2970	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		15622.00000	13335	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		27090.00000	29685	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		518.00000	302	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		45740.00000	48537	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		25.00000	11	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		64389.00000	67200	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		224.00000	277	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		34035.00000	31277	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		82606.00000	85417	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		100378.00000	103189	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		117719.00000	120530	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.38400	7.42200		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		23241.00000	24860	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		17105.00000	15718	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		14095.00000	15246	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		27791.00000	25936	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		35134.00000	37201	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		9649.00000	8710	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		49317.00000	51752	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		4949.00000	4378	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		65088.00000	67785	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		2294.00000	1985	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		7742.00000	8474	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		41765.00000	39491	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		115582.00000	118565	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		119.00000	96	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		81734.00000	84592	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		956.00000	808	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		98688.00000	101630	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		357.00000	294	8.69	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			7.38600	7.42900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		29980.00000	31768	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		24480.00000	22919	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		20937.00000	22345	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		34972.00000	33031	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		40954.00000	43111	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		16385.00000	15192	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		53641.00000	56128	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		10456.00000	9594	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		67706.00000	70467	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		6347.00000	5758	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		13880.00000	14927	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		47929.00000	45626	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		82761.00000	85732	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3657.00000	3279	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		98428.00000	101548	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1998.00000	1769	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		114383.00000	117602	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1034.00000	903	8.49	0.00	0.00
R203 On 02/11/2006 Bond Future			7.39200	0.00000		0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	1607	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		0.00000	73112	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		0.00000	3748	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		0.00000	54595	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		0.00000	7706	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		0.00000	38382	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		0.00000	14123	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		0.00000	25103	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		0.00000	23355	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		0.00000	15102	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		0.00000	35309	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		0.00000	8274	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		0.00000	49473	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		0.00000	4093	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		0.00000	65113	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		0.00000	1817	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		0.00000	81516	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		0.00000	720	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		0.00000	98145	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		0.00000	254	0.00	0.00	0.00
R203 On 01/02/2007 Bond Future			7.40400	0.00000		7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		0.00000	8516	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		0.00000	79717	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		0.00000	12884	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		0.00000	63787	7.07	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	7.00	Call		0.00000	18686	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		0.00000	49763	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		0.00000	26056	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		0.00000	37764	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		0.00000	35033	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		0.00000	27819	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		0.00000	45556	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		0.00000	19855	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		0.00000	57472	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		0.00000	13708	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		0.00000	70556	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		0.00000	9142	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		0.00000	84544	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		0.00000	5883	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		0.00000	99166	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		0.00000	3649	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		0.00000	114170	7.07	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		0.00000	2180	7.07	0.00	0.00
R204 On 02/02/2006 Bond Future			7.35700	7.39200		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		49964.00000	52927	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		22.00000	9	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.36400	7.40200		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		53551.00000	56156	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		5040.00000	4457	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.36700	7.40900		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		58201.00000	60804	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		10859.00000	9983	9.40	0.00	0.00
R204 On 02/11/2006 Bond Future			7.37100	0.00000		0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		0.00000	1426	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		0.00000	76081	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		0.00000	3562	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		0.00000	56088	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		0.00000	7702	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		0.00000	38671	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		0.00000	14617	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		0.00000	24586	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		0.00000	24715	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		0.00000	14223	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		0.00000	37829	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		0.00000	7401	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		0.00000	53286	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		0.00000	3431	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		0.00000	70195	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		0.00000	1407	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/11/2006 Bond Future	8.50	Call		0.00000	87748	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		0.00000	508	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		0.00000	105386	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		0.00000	161	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		0.00000	122801	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		0.00000	45	0.00	0.00	0.00
R204 On 01/02/2007 Bond Future			7.37900	0.00000		7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		0.00000	9727	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		0.00000	83965	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		0.00000	14583	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		0.00000	67020	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		0.00000	20976	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		0.00000	52165	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		0.00000	29028	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		0.00000	39508	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		0.00000	38764	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		0.00000	29059	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		0.00000	50101	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		0.00000	20720	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		0.00000	62863	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		0.00000	14300	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		0.00000	76805	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		0.00000	9541	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		0.00000	91646	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		0.00000	6148	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		0.00000	107101	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		0.00000	3822	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		0.00000	122909	7.88	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		0.00000	2292	7.88	0.00	0.00
R207 On 02/02/2006 Bond Future			7.33000	7.36400		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		52523.00000	55432	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		17.00000	7	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.33600	7.37200		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		56055.00000	58580	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4742.00000	4212	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.33900	7.37900		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		60701.00000	63242	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		10504.00000	9689	10.20	0.00	0.00
R207 On 02/11/2006 Bond Future			7.34100	0.00000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	3150	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		0.00000	53977	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	7285	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		0.00000	36197	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	14468	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	7.25	Put		0.00000	22076	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	25148	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		0.00000	12041	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		0.00000	55265	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		0.00000	2428	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		0.00000	39040	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		0.00000	5791	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		0.00000	72767	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		0.00000	880	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		0.00000	90690	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		0.00000	274	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		0.00000	108513	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		0.00000	73	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		0.00000	125991	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		0.00000	17	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.34700	0.00000		8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		0.00000	15813	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		0.00000	66528	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		0.00000	22554	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		0.00000	51621	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		0.00000	30970	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		0.00000	38983	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		0.00000	41064	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		0.00000	28598	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		0.00000	52734	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		0.00000	20347	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		0.00000	65788	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		0.00000	14021	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		0.00000	79970	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		0.00000	9346	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		0.00000	94993	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		0.00000	6021	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		0.00000	110574	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		0.00000	3747	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		0.00000	126454	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		0.00000	2250	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		0.00000	10643	8.58	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		0.00000	83617	8.58	0.00	0.00

**Total for Derivatives:**

**200.00**

**2,577.00**

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**200.00**

**2,577.00**