



Daily MTM Report

Daily summary for 24/01/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			6.87400	6.87700			0.00	0.00
R153 On 31/08/2010 Bond			7.29000	7.22500			0.00	0.00
R157 On 15/09/2015 Bond			7.48500	7.42000			0.00	0.00
R186 On 21/12/2026 Bond			7.14500	7.08000			0.00	0.00
R194 On 28/02/2008 Bond			7.14000	7.08000			0.00	0.00
R201 On 21/12/2014 Bond			7.47500	7.41000			0.00	0.00
R203 On 15/09/2017 Bond			7.46000	7.39500			0.00	0.00
R204 On 21/12/2018 Bond			7.44500	7.38000			0.00	0.00
R207 On 15/01/2020 Bond			7.42000	7.35500			0.00	0.00

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

Derivatives

GOVI On 02/02/2006 jGovi			237.00800		237.77000		6.80	506.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			77712.00000	70098	6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			12.00000	18	6.80	0.00	0.00
GOVI On 04/05/2006 jGovi			241.19700		241.96700		4.45	506.00	644.00
GOVI On 04/05/2006 jGovi	230.00	Call			119965.00000	112385	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			295.00000	415	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.56700		246.32600		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			163631.00000	156150	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			371.00000	480	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.00600		250.74300		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			207674.00000	200366	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			244.00000	306	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.45500		255.16300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call			251754.00000	244703	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put			124.00000	153	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			7.28100		7.22100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.48300		7.42100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.10000		7.03500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.15200		7.10200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.47300		7.40900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.44000		7.37800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.43900		7.37500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.41400		7.35000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.04600		7.03800		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			7.07400	7.06300		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		22.00000	21	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		480.00000	454	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.88700	6.83800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		477.00000	525	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		875.00000	801	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.93100	6.87300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		850.00000	913	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1162.00000	1083	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.03700	6.94200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1205.00000	1319	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1348.00000	1228	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.20100	7.08900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1022.00000	1131	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2029.00000	1864	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.33400	7.20400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1329.00000	1469	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2054.00000	1876	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.41600	7.29200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1579.00000	1719	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2088.00000	1925	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.42100	7.38200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1910.00000	1957	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2220.00000	2165	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.15800	7.08200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		533.00000	850	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3664.00000	2567	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.20200	7.11900		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		9359.00000	10031	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		11736.00000	10870	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.27900	7.20100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14021.00000	14695	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		14934.00000	14158	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.35800	7.28000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17837.00000	18534	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17281.00000	16530	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.44300	7.38100		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		130.00000	209	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		15510.00000	12985	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.48200	7.41700		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14298.00000	15916	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		7346.00000	6273	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.53300	7.46800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19383.00000	20974	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		10321.00000	9230	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.58200	7.51800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23587.00000	25147	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		12464.00000	11391	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.57000	7.50700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		23.00000	41	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		34627.00000	30140	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.58800	7.52300		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		22646.00000	26160	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		3508.00000	2533	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.61200	7.54700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		27044.00000	30298	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		6260.00000	5039	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.63600	7.57100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		30833.00000	33963	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8407.00000	7075	0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.67100	6.67100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.72600	6.72900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85300	6.85300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86300	6.85900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93500	6.92900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99000	6.98300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93600	6.93200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96900	6.96400		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.29400	7.22900		4.47	5.00	272.00
R153 On 02/02/2006 Bond Future	7.25	Call		3741.00000	2234	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		2830.00000	4140	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.20	Call		2643.00000	1448	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		3903.00000	5524	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		1774.00000	880	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		5209.00000	7131	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		24473.00000	21663	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		9.00000	16	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		668.00000	260	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		8467.00000	10876	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.30	Call		5060.00000	3255	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		1984.00000	2995	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6580.00000	4509	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		1344.00000	2089	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		8272.00000	5979	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		879.00000	1404	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		10099.00000	7635	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		556.00000	908	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		22365.00000	19561	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		18.00000	31	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		12029.00000	9438	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		340.00000	566	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		32886.00000	30070	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		0.00000	1	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		43307.00000	40490	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		369.00000	124	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		10359.00000	12931	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		9.00000	1	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		21023.00000	23832	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		53612.00000	50795	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		63802.00000	60985	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		73879.00000	71063	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		1124.00000	498	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		6739.00000	8929	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		14032.00000	11353	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		201.00000	340	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		16082.00000	13346	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		115.00000	196	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		18162.00000	15391	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		64.00000	110	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		20260.00000	17467	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		35.00000	59	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		26581.00000	23767	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		5.00000	8	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		28686.00000	25871	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		2.00000	4	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		30788.00000	27972	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1.00000	2	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.30000	7.23100		4.42	0.00	1.00
R153 On 04/05/2006 Bond Future	7.25	Call		11845.00000	10382	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		11064.00000	12437	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		17744.00000	15886	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		6733.00000	7712	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		24914.00000	22714	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		3783.00000	4420	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33093.00000	30632	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1950.00000	2326	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		41966.00000	39329	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		918.00000	1118	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4196.00000	3493	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		24206.00000	26339	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7346.00000	6284	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16904.00000	18679	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		51240.00000	48499	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		393.00000	489	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		60695.00000	57900	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		152.00000	194	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		70189.00000	67368	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		53.00000	69	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		79644.00000	76813	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		17.00000	22	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.29300	7.22200		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		14439.00000	13018	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13350.00000	14688	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		20565.00000	18853	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9808.00000	10855	4.02	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		9324.00000	8227	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		18002.00000	19665	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		27497.00000	25543	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7171.00000	7975	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		35036.00000	32886	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5237.00000	5847	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		43238.00000	40949	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4064.00000	4534	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		51660.00000	49268	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3205.00000	3572	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60210.00000	57740	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2569.00000	2858	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68826.00000	66297	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2091.00000	2321	5.62	0.00	0.00
R153 On 02/11/2006 Bond Future			7.29400	7.22200		3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		15860.00000	14507	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14835.00000	16116	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		42514.00000	40422	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5591.00000	6133	4.40	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49597.00000	47372	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3915.00000	4324	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6742.00000	5937	3.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		24196.00000	26025	3.20	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	7.00	Call		10824.00000	9737	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		18993.00000	20541	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		21703.00000	20113	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		11572.00000	12616	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		28189.00000	26398	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		9041.00000	9884	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		35169.00000	33212	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7090.00000	7767	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3710.00000	3178	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30540.00000	32642	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		57028.00000	54694	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2671.00000	2971	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64723.00000	62302	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1775.00000	1988	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72605.00000	70118	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1148.00000	1295	4.40	0.00	0.00
R153 On 01/02/2007 Bond Future			7.30800	7.23500		3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		15597.00000	14331	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15083.00000	16316	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5962.00000	5321	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		31507.00000	33365	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		8485.00000	7651	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25263.00000	26929	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		11683.00000	10638	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19775.00000	21230	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20230.00000	18744	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11189.00000	12202	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25549.00000	23855	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8059.00000	8864	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31489.00000	29607	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5627.00000	6244	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37961.00000	35918	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3804.00000	4260	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44863.00000	42689	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2486.00000	2811	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52091.00000	49815	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1569.00000	1792	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59549.00000	57196	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		956.00000	1103	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67151.00000	64745	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		562.00000	654	3.08	0.00	0.00
R157 On 02/02/2006 Bond Future			7.48800	7.42300		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		10426.00000	6798	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		3850.00000	5776	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		1480.00000	598	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		16409.00000	21082	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		28053.00000	22768	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		407.00000	676	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		48311.00000	42769	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		21.00000	34	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		68518.00000	62964	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		1.00000	1	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		59289.00000	64844	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		37.00000	6	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		36917.00000	42441	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		88338.00000	82784	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		107762.00000	102208	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		126797.00000	121243	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		145453.00000	139899	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			7.50100	7.43400		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		23355.00000	20299	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		17846.00000	20383	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		12796.00000	10689	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		28310.00000	31796	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		36944.00000	33070	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		10829.00000	12548	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		52702.00000	48212	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6390.00000	7492	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		70094.00000	65207	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		3983.00000	4689	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		106176.00000	100874	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1630.00000	1920	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5705.00000	4515	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		42669.00000	47072	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		88035.00000	82892	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2516.00000	2965	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		124283.00000	118880	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1081.00000	1271	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		142014.00000	136521	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		523.00000	622	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.50500	7.43700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		31896.00000	28921	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		26759.00000	29327	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		44872.00000	41327	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		19599.00000	21597	7.36	0.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call		20919.00000	18594	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		36318.00000	39536	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		59339.00000	55324	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		14320.00000	15848	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		75410.00000	71046	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		11027.00000	12206	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12264.00000	10621	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		48607.00000	52507	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		92010.00000	87383	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8636.00000	9553	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		108901.00000	104078	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6902.00000	7623	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		125857.00000	120886	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5591.00000	6164	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		141907.00000	136770	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3723.00000	4129	9.94	0.00	0.00
R157 On 02/11/2006 Bond Future			7.51400	7.44500		6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		34949.00000	32040	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		30573.00000	33151	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		91930.00000	87495	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11113.00000	12166	8.10	0.00	100.00
R157 On 02/11/2006 Bond Future	6.75	Call		8150.00000	7004	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		65080.00000	69422	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		14880.00000	13143	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		50980.00000	54730	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		23901.00000	21558	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		39568.00000	42713	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		47648.00000	44243	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		23610.00000	25692	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		61608.00000	57786	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		18281.00000	19947	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		76477.00000	72316	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		14227.00000	15553	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		106740.00000	102040	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7707.00000	8494	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		122120.00000	117204	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5212.00000	5784	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		137883.00000	132799	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3436.00000	3839	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		153867.00000	148656	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2207.00000	2483	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		169932.00000	164629	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1381.00000	1565	8.10	0.00	0.00
R157 On 01/02/2007 Bond Future			7.53100	7.46200		5.53	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	7.50	Call		33427.00000	30645	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30480.00000	33043	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		17340.00000	15569	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		53844.00000	57416	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		24532.00000	22266	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		41125.00000	44203	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		43998.00000	40711	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21876.00000	23932	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		56118.00000	52361	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15176.00000	16763	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		69574.00000	65406	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10160.00000	11335	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		84100.00000	79591	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6555.00000	7390	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		99413.00000	94638	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4071.00000	4639	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		115244.00000	110270	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2432.00000	2802	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		131359.00000	126245	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1396.00000	1627	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		147569.00000	142363	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		770.00000	907	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		163737.00000	158471	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		408.00000	486	5.53	0.00	0.00
R186 On 02/02/2006 Bond Future			7.14600	7.08100		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4109.00000	1727	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		15327.00000	21847	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		24769.00000	17311	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		1803.00000	3247	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		55954.00000	47121	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		68.00000	138	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		87597.00000	78695	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		1.00000	2	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		118148.00000	109246	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		0.00000	0	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		83611.00000	92514	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		79.00000	11	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		46802.00000	55637	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		147594.00000	138691	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		175979.00000	167076	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		203349.00000	194446	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		229747.00000	220844	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			7.14600	7.07900		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		22052.00000	18100	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		32916.00000	38076	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		41441.00000	35722	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		18363.00000	21757	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		65559.00000	58488	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9786.00000	11827	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		92337.00000	84377	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5059.00000	6211	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		120504.00000	112057	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2863.00000	3529	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3221.00000	2308	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		85930.00000	94130	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		9034.00000	6913	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		55141.00000	62132	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		148590.00000	139868	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1678.00000	2068	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		176160.00000	167282	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1022.00000	1257	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		203009.00000	194042	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		648.00000	793	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		228898.00000	219852	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		273.00000	340	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.14100	7.07400		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		32597.00000	28416	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		42703.00000	47575	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		52306.00000	46857	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		28714.00000	32319	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		75214.00000	68740	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		19151.00000	21731	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		100148.00000	92905	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12788.00000	14600	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		126810.00000	119064	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9279.00000	10587	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		17392.00000	14607	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		62475.00000	68745	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		153578.00000	145487	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6951.00000	7914	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		180035.00000	171704	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5345.00000	6068	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		205999.00000	197500	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4233.00000	4788	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		230458.00000	221764	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2564.00000	2924	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		254625.00000	245798	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1511.00000	1737	14.77	0.00	0.00
R186 On 02/11/2006 Bond Future			7.13600	7.06900		11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		50644.00000	46235	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		60000.00000	64584	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		67432.00000	62153	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		43338.00000	47053	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		86690.00000	80597	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		30354.00000	33254	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		108018.00000	101205	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		20596.00000	22777	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		130931.00000	123515	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		13531.00000	15108	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		154922.00000	147026	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		8604.00000	9702	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		179513.00000	171254	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		5296.00000	6031	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		204296.00000	195777	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3155.00000	3630	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		228951.00000	220253	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1820.00000	2115	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		25312.00000	22606	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		105406.00000	111693	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		36581.00000	33047	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		80648.00000	86107	11.15	0.00	0.00
R186 On 01/02/2007 Bond Future			7.13500	7.06700		10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		53796.00000	49333	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		62812.00000	67411	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		28235.00000	25397	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		107426.00000	113650	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		39718.00000	36087	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		83174.00000	88605	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		70391.00000	65104	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		46209.00000	49983	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		89275.00000	83211	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		33081.00000	36079	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		110096.00000	103337	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		23030.00000	25332	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		132429.00000	125077	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15582.00000	17291	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		155826.00000	147991	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10244.00000	11471	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		179858.00000	171647	10.44	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		6544.00000	7394	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		204146.00000	195655	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4061.00000	4632	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		228384.00000	219692	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2450.00000	2820	10.44	0.00	0.00
R194 On 02/02/2006 Bond Future			7.14500	7.08400		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		641.00000	301	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2282.00000	3133	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		3553.00000	2569	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		319.00000	525	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8097.00000	6919	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		16.00000	29	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		12898.00000	11708	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		0.00000	1	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		17686.00000	16496	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		16445.00000	17635	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		0.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		11481.00000	12671	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		18.00000	3	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		6564.00000	7740	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		22445.00000	21256	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		27177.00000	25987	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		31880.00000	30690	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		36555.00000	35365	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			7.13600	7.06800		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2963.00000	2451	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4139.00000	4801	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5514.00000	4781	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2375.00000	2816	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8729.00000	7825	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1300.00000	1570	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12375.00000	11355	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		677.00000	831	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16294.00000	15204	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		351.00000	436	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		203.00000	143	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14465.00000	15579	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		590.00000	442	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		10466.00000	11492	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1435.00000	1132	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6949.00000	7820	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20369.00000	19245	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		206.00000	255	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24484.00000	23338	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		121.00000	150	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28615.00000	27458	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		76.00000	93	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32740.00000	31577	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		47.00000	58	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.09100	7.01900		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4640.00000	4116	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4925.00000	5480	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6971.00000	6318	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3514.00000	3940	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9672.00000	8912	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2491.00000	2810	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12649.00000	11805	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1763.00000	1998	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15824.00000	14917	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1250.00000	1422	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3036.00000	2644	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7082.00000	7768	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19198.00000	18248	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		954.00000	1084	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22651.00000	21672	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		756.00000	856	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26129.00000	25127	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		600.00000	677	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29639.00000	28622	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		494.00000	555	2.42	0.00	0.00
R194 On 02/11/2006 Bond Future			7.05200	6.97700		1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		7119.00000	6632	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6827.00000	7291	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		2466.00000	2235	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14966.00000	15686	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		3320.00000	3032	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		12601.00000	13263	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		4371.00000	4020	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		10447.00000	11047	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		5634.00000	5216	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8520.00000	9053	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8825.00000	8270	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		5370.00000	5766	1.88	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		10747.00000	10126	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4142.00000	4472	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12872.00000	12190	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3131.00000	3400	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		15181.00000	14444	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2316.00000	2530	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17650.00000	16866	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1676.00000	1843	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20256.00000	19431	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1186.00000	1312	1.88	0.00	0.00
R194 On 01/02/2007 Bond Future			7.03100	6.95400		1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5507.00000	5099	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5033.00000	5419	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1751.00000	1571	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11649.00000	12262	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2421.00000	2191	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9711.00000	10274	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3261.00000	2975	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7954.00000	8461	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4287.00000	3941	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6392.00000	6839	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6921.00000	6452	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3878.00000	4203	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8523.00000	7996	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2921.00000	3187	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10300.00000	9719	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2149.00000	2361	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12233.00000	11605	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1541.00000	1706	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14300.00000	13631	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1078.00000	1202	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16477.00000	15775	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		734.00000	825	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18741.00000	18013	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		486.00000	551	1.21	0.00	0.00
R201 On 02/02/2006 Bond Future			7.47800	7.41300		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		8962.00000	6020	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		3096.00000	4540	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1510.00000	668	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		12611.00000	16156	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		22869.00000	18703	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		372.00000	592	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		38823.00000	34449	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		23.00000	36	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		54782.00000	50396	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1.00000	2	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		64098.00000	68484	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		1.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		46076.00000	50462	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		57.00000	12	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		28470.00000	32811	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		70447.00000	66061	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		85806.00000	81420	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		100864.00000	96478	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		115628.00000	111242	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			7.49100	7.42400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		20084.00000	17640	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		15071.00000	17048	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		30768.00000	27722	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9474.00000	10849	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		43068.00000	39559	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5808.00000	6719	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		56653.00000	52833	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3734.00000	4335	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		70709.00000	66684	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2433.00000	2828	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		84952.00000	80793	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1612.00000	1874	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		99204.00000	94958	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1090.00000	1264	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		113162.00000	108837	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		555.00000	651	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.49700	7.42900		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		26960.00000	24586	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		22381.00000	24393	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		37160.00000	34360	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		16655.00000	18241	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		48511.00000	45356	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12379.00000	13610	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		61118.00000	57694	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9654.00000	10616	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		74148.00000	70519	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7640.00000	8396	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		87406.00000	83620	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		6136.00000	6736	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		100757.00000	96851	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5001.00000	5481	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		113367.00000	109328	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3395.00000	3741	10.89	0.00	0.00
R201 On 02/11/2006 Bond Future			7.50400	7.43600		8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		35466.00000	33163	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		31434.00000	33414	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		16417.00000	15055	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		60866.00000	63787	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		21721.00000	20057	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		49707.00000	52326	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		28066.00000	26085	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		39894.00000	42195	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		43893.00000	41275	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		24294.00000	25959	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		53280.00000	50364	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		18401.00000	19769	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		63527.00000	60340	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		13648.00000	14745	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		74511.00000	71085	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9907.00000	10764	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		86093.00000	82463	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7033.00000	7687	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		98133.00000	94335	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4881.00000	5367	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		110496.00000	106564	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3311.00000	3662	8.57	0.00	0.00
R201 On 01/02/2007 Bond Future			7.51800	7.44900		5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		27036.00000	24806	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23901.00000	25910	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		14147.00000	12716	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		42254.00000	45062	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9661.00000	8584	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		53821.00000	56983	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		19918.00000	18095	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		32262.00000	34678	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		35479.00000	32850	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17143.00000	18753	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		45145.00000	42147	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11882.00000	13122	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		55868.00000	52547	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7944.00000	8862	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		67439.00000	63851	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5116.00000	5767	5.80	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		79635.00000	75838	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3170.00000	3611	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		92243.00000	88291	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1887.00000	2174	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		105079.00000	101018	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1079.00000	1257	5.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.46200	7.39700		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		10231.00000	6484	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		2001.00000	3457	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1240.00000	445	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		13133.00000	17542	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		27917.00000	22788	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		61.00000	135	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		46999.00000	41796	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		0.00000	1	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		65673.00000	60469	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		26.00000	4	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		32553.00000	37734	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		83889.00000	78686	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		101662.00000	96459	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		119003.00000	113799	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 04/05/2006 Bond Future			7.47200	7.40500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		20351.00000	17341	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		12872.00000	15144	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11045.00000	9041	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		23398.00000	26675	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		33020.00000	29091	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		6192.00000	7544	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		48278.00000	43676	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		2567.00000	3247	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		65045.00000	60049	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		907.00000	1193	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5165.00000	4034	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		37844.00000	41995	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		116821.00000	111546	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		14.00000	21	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		82393.00000	77211	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		271.00000	371	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		99742.00000	94489	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		68.00000	97	7.26	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			7.47400	7.40700		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		26348.00000	23465	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		19136.00000	21456	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17127.00000	14955	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		29450.00000	32480	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		37915.00000	34359	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		11634.00000	13280	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		51482.00000	47356	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6585.00000	7661	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		66527.00000	61970	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		3455.00000	4101	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10328.00000	8821	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		42665.00000	46360	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		82492.00000	77644	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1676.00000	2030	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		98892.00000	93867	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		749.00000	927	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		115370.00000	110249	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		308.00000	390	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.48000	7.41200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		30333.00000	27496	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		23615.00000	25974	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		21283.00000	19033	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		33798.00000	36744	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5310.00000	4526	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		78350.00000	82762	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		8945.00000	7756	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		61327.00000	65334	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		14188.00000	12502	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		46399.00000	49909	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		41276.00000	37873	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		15775.00000	17569	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		53891.00000	49985	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		10046.00000	11337	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		67846.00000	63527	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6084.00000	6961	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		82760.00000	78125	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3498.00000	4059	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		98263.00000	93405	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1906.00000	2244	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.49200	7.42400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		33972.00000	31222	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28266.00000	30623	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8055.00000	7087	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		80763.00000	84902	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	Call		12277.00000	10933	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		64689.00000	68451	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		17925.00000	16144	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		50510.00000	53835	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		25140.00000	22881	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		38356.00000	41204	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		44369.00000	41141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		20176.00000	22056	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		56181.00000	52516	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		13926.00000	15367	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		69186.00000	65141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		9280.00000	10342	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		83117.00000	78761	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5964.00000	6715	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		97702.00000	93103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3693.00000	4201	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		112683.00000	107906	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2202.00000	2532	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.44700	7.38200		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		50791.00000	45287	7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		0.00000	1	7.81	0.00	0.00
R204 On 04/05/2006 Bond Future			7.45600	7.38900		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		52251.00000	47351	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		2651.00000	3349	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.46000	7.39200		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		55690.00000	51222	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6942.00000	8082	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.46400	7.39600		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		34376.00000	31313	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25929.00000	28400	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		24621.00000	22154	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		36635.00000	39701	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6721.00000	5790	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		83420.00000	88023	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		10932.00000	9566	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		65503.00000	69670	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		16830.00000	14942	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		49844.00000	53490	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		46010.00000	42375	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		17626.00000	19525	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		59292.00000	55148	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		11481.00000	12870	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		73897.00000	69328	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7153.00000	8118	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 02/11/2006 Bond Future	8.50	Call		89452.00000	84555	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4256.00000	4893	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		105597.00000	100461	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2416.00000	2814	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		122020.00000	116722	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1307.00000	1543	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.47300	7.40500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		37365.00000	34380	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29755.00000	32225	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		27827.00000	25362	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		40402.00000	43392	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9127.00000	8048	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		85462.00000	89837	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		13794.00000	12307	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		68326.00000	72293	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		19982.00000	18026	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		53266.00000	56764	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		48525.00000	45037	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21239.00000	23206	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		61137.00000	57191	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		14670.00000	16178	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		74961.00000	70618	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9792.00000	10903	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		89712.00000	85044	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		6309.00000	7096	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		105104.00000	100184	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3921.00000	4455	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		120871.00000	115764	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2349.00000	2697	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.42200	7.35700		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		53106.00000	47555	8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	8.46	0.00	0.00
R207 On 04/05/2006 Bond Future			7.43100	7.36400		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		54497.00000	49500	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		2506.00000	3168	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.43500	7.36700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		57893.00000	53319	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6691.00000	7795	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.43700	7.36900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		13342.00000	11086	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		23274.00000	26635	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2772.00000	2114	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		55924.00000	60883	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		6575.00000	5247	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	7.00	Put		37813.00000	42101	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		23600.00000	20311	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		12818.00000	15146	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		53144.00000	48247	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2632.00000	3351	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		37147.00000	32930	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6223.00000	7622	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		70523.00000	65221	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		961.00000	1275	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		88392.00000	82892	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		301.00000	417	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		106196.00000	100615	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		81.00000	117	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		123668.00000	118061	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		18.00000	28	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.44300	7.37500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		29586.00000	27005	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		39896.00000	42865	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		39468.00000	36361	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29299.00000	31742	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		14884.00000	13305	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		67896.00000	71866	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		21397.00000	19335	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		52761.00000	56248	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		50951.00000	47341	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20861.00000	22800	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		63850.00000	59783	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		14380.00000	15862	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		77911.00000	73452	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9585.00000	10674	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		92846.00000	88066	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6171.00000	6941	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		108365.00000	103338	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3836.00000	4358	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		124207.00000	118998	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2300.00000	2640	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9930.00000	8774	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		85201.00000	89594	8.55	0.00	0.00

Total for Derivatives:

1,017.00

2,700.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

1,017.00

2,700.00