



Daily MTM Report

Daily summary for 27/01/2006

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			6.86900	6.86600			0.00	0.00
R153 On 31/08/2010 Bond			7.31000	7.33500			0.00	0.00
R157 On 15/09/2015 Bond			7.46000	7.48500			0.00	0.00
R186 On 21/12/2026 Bond			7.12000	7.15000			0.00	0.00
R194 On 28/02/2008 Bond			7.18000	7.20500			0.00	0.00
R201 On 21/12/2014 Bond			7.45000	7.47500			0.00	0.00
R203 On 15/09/2017 Bond			7.43500	7.46500			0.00	0.00
R204 On 21/12/2018 Bond			7.42000	7.44500			0.00	0.00
R207 On 15/01/2020 Bond			7.39400	7.41600			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			237.14300	236.82700		6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		68276.00000	71431	6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		6.00000	1	6.80	0.00	0.00
GOVI On 04/05/2006 jGovi			241.32800	241.00900		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		110515.00000	113632	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		425.00000	352	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.70800	245.39000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		154394.00000	157512	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		494.00000	432	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.16700	249.85800		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		198892.00000	201948	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		312.00000	278	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.64500	254.34700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		243625.00000	246589	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		155.00000	139	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			7.29600	7.31900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.45400	7.47800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.07400	7.10500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.18400	7.20500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.44700	7.47100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.41500	7.44300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.41400	7.43800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.38800	7.40900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000	7.04600		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			7.07200	7.07200		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		13.00000	10	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		449.00000	445	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.99400	6.98000		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		623.00000	636	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		672.00000	651	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.02800	7.01800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1013.00000	1022	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		968.00000	954	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.14800	7.15800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1471.00000	1455	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1084.00000	1093	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.28300	7.28100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1212.00000	1212	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1748.00000	1743	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.40000	7.40500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1547.00000	1540	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1780.00000	1784	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.47700	7.48900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1803.00000	1787	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1830.00000	1844	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.46600	7.48700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2039.00000	2010	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2073.00000	2100	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.22800	7.23100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		1206.00000	1083	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1559.00000	1484	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.28100	7.28600		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		10697.00000	10596	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9974.00000	9969	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.34900	7.36000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		15382.00000	15239	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13341.00000	13402	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.41800	7.43400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		19199.00000	19013	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15786.00000	15897	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.47900	7.50500		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		258.00000	126	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		10437.00000	11390	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.51800	7.54500		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		17531.00000	16736	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		5292.00000	5612	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.56200	7.59100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		22415.00000	21614	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		8288.00000	8682	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.60300	7.63500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		26445.00000	25589	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10519.00000	10977	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.55400	7.58500		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		18.00000	4	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		29018.00000	31208	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.57200	7.60300		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		26920.00000	25139	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2288.00000	2641	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.59200	7.62400		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		30845.00000	29161	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		4789.00000	5301	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.61000	7.64400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		34291.00000	32587	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		6883.00000	7506	0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.52100	6.67000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.56700	6.72000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.69200	6.84400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.78000	6.85900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.85400	6.93200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.91000	6.98700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.88300	6.93500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.91800	6.96800		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.31200	7.33800		4.47	0.00	266.00
R153 On 02/02/2006 Bond Future	7.35	Call		3045.00000	3477	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		2527.00000	1835	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		2009.00000	2298	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		3651.00000	2817	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1235.00000	1407	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		5043.00000	4091	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.20	Call		701.00000	789	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		6679.00000	5643	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		364.00000	400	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		8517.00000	7430	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		19756.00000	20872	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		10.00000	3	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		72.00000	73	3.71	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	7.05	Put		12590.00000	11467	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.40	Call		4341.00000	4925	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1668.00000	1128	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		5872.00000	6601	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		1048.00000	653	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		17651.00000	18759	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		23.00000	7	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		7597.00000	8450	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		627.00000	356	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		28167.00000	29290	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		38588.00000	39711	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		27.00000	25	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		14735.00000	13610	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		25733.00000	24609	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		48893.00000	50016	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		59083.00000	60207	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		69161.00000	70284	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		171.00000	181	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		10504.00000	9391	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		9468.00000	10418	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		356.00000	183	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		11441.00000	12460	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		193.00000	89	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		13479.00000	14543	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		100.00000	40	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		15555.00000	16647	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		49.00000	17	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		21862.00000	22982	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		4.00000	1	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		23967.00000	25089	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		2.00000	0	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		26069.00000	27192	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1.00000	0	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.32100	7.34800		4.42	0.00	9.00
R153 On 04/05/2006 Bond Future	7.25	Call		9360.00000	9807	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		13383.00000	12723	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14586.00000	15194	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		8379.00000	7881	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21175.00000	21936	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		4849.00000	4503	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28913.00000	29802	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2575.00000	2358	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		37491.00000	38474	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1248.00000	1125	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3007.00000	3187	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		27821.00000	26895	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5545.00000	5844	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		19907.00000	19100	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		46592.00000	47635	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		549.00000	486	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		55957.00000	57035	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		219.00000	190	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		65409.00000	66504	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		79.00000	67	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		74847.00000	75950	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		25.00000	21	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.31400	7.34200		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12043.00000	12517	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		15612.00000	15001	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17672.00000	18262	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		11573.00000	11079	4.02	20.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7483.00000	7834	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		20820.00000	20086	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		24188.00000	24881	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		8520.00000	8128	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31394.00000	32172	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		6254.00000	5947	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		39358.00000	40199	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4843.00000	4598	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47603.00000	48492	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3807.00000	3610	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56021.00000	56947	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3038.00000	2879	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64538.00000	65492	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2461.00000	2331	5.62	0.00	0.00
R153 On 02/11/2006 Bond Future			7.31400	7.34300		3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		13594.00000	14071	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		16992.00000	16410	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		38992.00000	39781	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6492.00000	6223	4.40	20.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45852.00000	46703	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4593.00000	4386	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		5405.00000	5671	3.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		27282.00000	26490	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		9010.00000	9382	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		21602.00000	20917	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		19034.00000	19607	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		13326.00000	12841	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25178.00000	25835	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10452.00000	10052	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31875.00000	32605	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8219.00000	7891	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		2832.00000	3001	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		34085.00000	33196	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53101.00000	54004	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3167.00000	3012	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		60652.00000	61597	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2127.00000	2014	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		68424.00000	69403	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1390.00000	1310	4.40	0.00	0.00
R153 On 01/02/2007 Bond Future			7.32600	7.35500		3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13524.00000	13972	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		17115.00000	16573	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		4916.00000	5128	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		34566.00000	33787	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		7123.00000	7405	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28006.00000	27298	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9973.00000	10336	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		22171.00000	21543	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		17794.00000	18332	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12858.00000	12405	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		22771.00000	23394	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9386.00000	9018	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		28402.00000	29105	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6645.00000	6358	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		34609.00000	35382	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4557.00000	4340	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		41294.00000	42127	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3022.00000	2864	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		48353.00000	49233	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1937.00000	1826	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		55685.00000	56601	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1198.00000	1124	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		63199.00000	64142	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		714.00000	666	3.08	0.00	0.00
R157 On 02/02/2006 Bond Future			7.46200	7.48700		7.56	0.00	138.00
R157 On 02/02/2006 Bond Future	7.50	Call		6104.00000	6908	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		4997.00000	3668	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		356.00000	371	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		20754.00000	18636	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		22571.00000	24495	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		394.00000	185	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		42831.00000	44956	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		10.00000	2	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		63048.00000	65181	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	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		64758.00000	62625	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1.00000	1	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		42351.00000	40218	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		82869.00000	85002	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		102293.00000	104426	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		121328.00000	123461	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		139984.00000	142117	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			7.47400	7.50000		7.59	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		20137.00000	21152	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		20137.00000	18985	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10540.00000	11198	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		31563.00000	30054	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		32927.00000	34272	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		12321.00000	11500	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48107.00000	49720	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		7304.00000	6750	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		65139.00000	66933	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4537.00000	4165	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		100868.00000	102866	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1830.00000	1661	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4409.00000	4753	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		46882.00000	45059	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		82858.00000	84775	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2848.00000	2599	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		118895.00000	120946	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1203.00000	1087	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		136564.00000	138668	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		582.00000	519	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.47600	7.50300		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		28851.00000	29905	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		29095.00000	27951	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		41272.00000	42556	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			21380.00000	20465	7.36	20.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call			18518.00000	19321	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put			39298.00000	37903	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call			55290.00000	56769	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put			15652.00000	14933	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call			71032.00000	72658	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put			12029.00000	11458	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call			10551.00000	11101	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put			52275.00000	50627	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call			87387.00000	89128	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put			9394.00000	8937	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call			104099.00000	105927	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put			7482.00000	7111	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call			120923.00000	122818	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put			6038.00000	5735	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call			136835.00000	138813	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put			4032.00000	3812	9.94	0.00	0.00
R157 On 02/11/2006 Bond Future			7.48300		7.51000		6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call			32085.00000	33127	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put			32879.00000	31776	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call			87645.00000	89303	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put			11999.00000	11512	8.10	117.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call			6999.00000	7385	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put			69100.00000	67341	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call			13148.00000	13748	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put			54417.00000	52873	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call			21580.00000	22406	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put			42417.00000	41098	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call			44314.00000	45551	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put			25446.00000	24538	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call			57885.00000	59289	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put			19728.00000	18988	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call			72441.00000	73984	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put			15361.00000	14759	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call			102223.00000	103997	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put			8359.00000	7989	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call			117416.00000	119288	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put			5679.00000	5405	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call			133037.00000	134986	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put			3760.00000	3564	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call			148915.00000	150923	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put			2425.00000	2289	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call			164905.00000	166957	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put			1524.00000	1432	8.10	0.00	0.00
R157 On 01/02/2007 Bond Future			7.49600		7.52300		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		30870.00000	31887	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		32649.00000	31577	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		15686.00000	16315	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		56916.00000	55455	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		22433.00000	23250	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		43752.00000	42479	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		40996.00000	42215	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23600.00000	22729	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		52709.00000	54118	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16493.00000	15812	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		65813.00000	67392	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11125.00000	10614	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		80052.00000	81773	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7232.00000	6865	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		95143.00000	96979	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4526.00000	4273	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		110811.00000	112733	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2724.00000	2557	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		126813.00000	128796	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1576.00000	1471	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		142949.00000	144974	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		876.00000	812	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		159070.00000	161123	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		467.00000	430	5.53	0.00	0.00
R186 On 02/02/2006 Bond Future			7.12000	7.15100		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		16004.00000	19030	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		2621.00000	1416	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1090.00000	1393	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		21891.00000	17962	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		46361.00000	50548	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		59.00000	15	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		78012.00000	82244	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		108564.00000	112796	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		93195.00000	88963	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		2.00000	2	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		56309.00000	52077	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		138010.00000	142241	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		166395.00000	170626	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		193765.00000	197997	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		220163.00000	224395	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			7.12000	7.15100		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		35047.00000	37416	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		21759.00000	19926	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		17578.00000	19125	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		38230.00000	35576	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		57742.00000	60787	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		11757.00000	10601	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		83617.00000	87135	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		6128.00000	5445	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		111304.00000	115094	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3452.00000	3040	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2160.00000	2459	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		94658.00000	90756	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6603.00000	7370	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		62498.00000	59064	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		139129.00000	143079	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2006.00000	1754	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		166557.00000	170601	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1209.00000	1051	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		193328.00000	197429	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		757.00000	655	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		219156.00000	223310	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		320.00000	272	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.11400	7.14500		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		46346.00000	48664	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		32346.00000	30488	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		27993.00000	29725	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		47690.00000	45247	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		68175.00000	70984	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		21704.00000	20338	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		92314.00000	95505	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		14546.00000	13562	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		118460.00000	121905	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10520.00000	9790	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		14304.00000	15418	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		68979.00000	65918	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		144879.00000	148503	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7844.00000	7292	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		171098.00000	174848	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5999.00000	5573	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		196897.00000	200737	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4722.00000	4387	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		221177.00000	225131	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2874.00000	2653	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		245224.00000	249258	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1701.00000	1559	14.77	0.00	0.00
R186 On 02/11/2006 Bond Future			7.10800	7.13900		11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		61736.00000	63998	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		47036.00000	45150	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		45855.00000	47712	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		64605.00000	62314	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		80155.00000	82807	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		33213.00000	31717	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		100751.00000	103756	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		22723.00000	21580	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		123059.00000	126366	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		15052.00000	14212	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		146574.00000	150127	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9651.00000	9056	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		170811.00000	174554	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		5988.00000	5583	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		195343.00000	199226	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3596.00000	3331	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		219827.00000	223808	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		2091.00000	1923	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		22331.00000	23423	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		111819.00000	108763	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		32716.00000	34175	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		86176.00000	83487	11.15	0.00	0.00
R186 On 01/02/2007 Bond Future			7.10500	7.13600		10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		64877.00000	67140	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		49888.00000	48033	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		49116.00000	51002	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		67327.00000	65094	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		25225.00000	26387	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		113610.00000	110653	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		35889.00000	37400	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		88539.00000	85932	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		82981.00000	85609	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		35982.00000	34490	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		103112.00000	106071	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25240.00000	24080	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		124862.00000	128109	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17209.00000	16337	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		147789.00000	151274	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11401.00000	10767	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		171459.00000	175133	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		7338.00000	6893	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		195480.00000	199297	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4589.00000	4287	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		219529.00000	223449	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2789.00000	2591	10.44	0.00	0.00
R194 On 02/02/2006 Bond Future			7.18300	7.20900		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1587.00000	1837	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		790.00000	533	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		80.00000	89	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		4158.00000	3661	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5681.00000	6164	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		37.00000	14	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10461.00000	10967	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		15249.00000	15756	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		18882.00000	18376	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		13917.00000	13411	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		8983.00000	8477	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		20009.00000	20515	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		24740.00000	25247	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		29444.00000	29950	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		34119.00000	34625	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			7.18200	7.21100		1.96	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4022.00000	4274	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3351.00000	3103	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1942.00000	2101	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		5585.00000	5244	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6864.00000	7199	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1901.00000	1737	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10252.00000	10650	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1021.00000	920	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14015.00000	14455	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		540.00000	481	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		93.00000	105	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16822.00000	16334	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		309.00000	343	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		12652.00000	12187	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		846.00000	928	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		8827.00000	8409	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18011.00000	18474	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		315.00000	278	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22080.00000	22557	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		184.00000	162	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26185.00000	26671	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		113.00000	99	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30296.00000	30786	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		70.00000	61	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.14200	7.17400		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5599.00000	5847	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4464.00000	4233	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3549.00000	3740	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6156.00000	5867	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8063.00000	8363	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3204.00000	3025	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10854.00000	11195	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2289.00000	2152	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13887.00000	14262	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1635.00000	1531	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2228.00000	2363	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8594.00000	8250	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17165.00000	17564	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1243.00000	1163	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20552.00000	20967	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		978.00000	914	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23979.00000	24407	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		771.00000	720	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27453.00000	27891	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		629.00000	588	2.42	0.00	0.00
R194 On 02/11/2006 Bond Future			7.10700	7.14100		1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7628.00000	7848	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		6251.00000	6041	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6072.00000	6260	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		7858.00000	7616	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1976.00000	2056	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		16553.00000	16204	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2705.00000	2809	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		14064.00000	13737	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3620.00000	3749	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11774.00000	11473	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4738.00000	4896	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		9701.00000	9429	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		9406.00000	9657	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4878.00000	4699	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11396.00000	11677	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3732.00000	3583	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13583.00000	13891	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2796.00000	2674	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15946.00000	16279	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2049.00000	1953	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18462.00000	18817	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1469.00000	1394	1.88	0.00	0.00
R194 On 01/02/2007 Bond Future			7.08900	7.12400		1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4628.00000	4790	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5903.00000	5705	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1369.00000	1434	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		13016.00000	12721	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1930.00000	2015	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10969.00000	10695	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2649.00000	2758	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		9091.00000	8839	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3544.00000	3678	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7398.00000	7172	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5907.00000	6097	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4613.00000	4443	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7379.00000	7596	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3526.00000	3384	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9036.00000	9279	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2634.00000	2518	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		10862.00000	11129	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1919.00000	1827	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		12837.00000	13126	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1364.00000	1293	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		14938.00000	15245	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		944.00000	891	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17142.00000	17463	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		636.00000	597	1.21	0.00	0.00
R201 On 02/02/2006 Bond Future			7.45100	7.47700		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		5442.00000	6138	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		3895.00000	2839	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		421.00000	444	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		15841.00000	14113	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18526.00000	20097	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		348.00000	167	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		34492.00000	36235	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		11.00000	3	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		50462.00000	52213	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	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		68417.00000	66665	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		50395.00000	48643	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		3.00000	2	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		32735.00000	30982	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		66128.00000	67880	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		81487.00000	83239	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		96545.00000	98297	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		111309.00000	113061	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			7.46400	7.49000		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17500.00000	18306	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		16842.00000	15935	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		27596.00000	28646	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		10658.00000	9995	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39462.00000	40713	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		6557.00000	6095	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		52765.00000	54158	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		4201.00000	3881	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		66644.00000	68135	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2722.00000	2500	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		80776.00000	82335	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1791.00000	1637	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		94960.00000	96565	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1200.00000	1092	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		108863.00000	110515	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		611.00000	550	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.46900	7.49500		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24524.00000	25328	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		24202.00000	23332	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		34309.00000	35278	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		18061.00000	17356	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		45321.00000	46432	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		13447.00000	12883	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		57674.00000	58895	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		10468.00000	10014	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		70513.00000	71820	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		8262.00000	7895	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83629.00000	85003	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		6615.00000	6315	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		96872.00000	98299	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5373.00000	5125	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		109372.00000	110863	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3656.00000	3473	10.89	0.00	0.00
R201 On 02/11/2006 Bond Future			7.47300	7.50000		8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		33174.00000	33996	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		33174.00000	32298	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		15027.00000	15486	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		63508.00000	62268	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		20038.00000	20610	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		52055.00000	50929	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		26078.00000	26773	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		41938.00000	40934	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		41307.00000	42258	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		25740.00000	24992	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		50422.00000	51496	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		19574.00000	18950	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		60424.00000	61614	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		14577.00000	14068	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		71195.00000	72489	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		10623.00000	10218	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		82599.00000	83984	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7571.00000	7258	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		94494.00000	95956	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		5275.00000	5038	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		106744.00000	108268	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3591.00000	3417	8.57	0.00	0.00
R201 On 01/02/2007 Bond Future			7.48300	7.51000		5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		24986.00000	25802	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25600.00000	24759	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		12812.00000	13320	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		44667.00000	43518	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		8648.00000	9024	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		56556.00000	55275	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		18230.00000	18888	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		34323.00000	33323	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33079.00000	34053	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18492.00000	17809	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		42426.00000	43550	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12910.00000	12378	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52873.00000	54130	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8697.00000	8297	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		64218.00000	65588	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5643.00000	5357	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		76240.00000	77700	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3523.00000	3326	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		88721.00000	90248	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2114.00000	1984	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101469.00000	103044	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1218.00000	1136	5.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.43600	7.46700		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		5692.00000	7006	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		3065.00000	1902	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		234.00000	287	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		17730.00000	15307	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		22320.00000	24748	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		67.00000	18	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		41397.00000	43873	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		60070.00000	62547	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		1.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		38130.00000	35653	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		78287.00000	80763	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		96060.00000	98536	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		113400.00000	115877	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			7.44500	7.47600		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		17013.00000	18243	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		15130.00000	13922	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		8785.00000	9554	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		26734.00000	25065	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		28728.00000	30414	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		7495.00000	6743	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		43314.00000	45357	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		3198.00000	2803	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		59703.00000	61969	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		1162.00000	988	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3868.00000	4270	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		42143.00000	40107	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		111230.00000	113664	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		20.00000	15	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		76881.00000	79257	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		356.00000	293	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		94169.00000	96589	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		91.00000	73	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			7.44600	7.47800		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		23186.00000	24443	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		21485.00000	20264	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14722.00000	15642	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		32557.00000	30997	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34047.00000	35639	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		13278.00000	12390	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		47027.00000	48912	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		7642.00000	7047	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		61638.00000	63752	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		4079.00000	3713	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		8643.00000	9260	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		46491.00000	44629	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		77315.00000	79589	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		2011.00000	1805	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		93545.00000	95918	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		914.00000	808	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		109932.00000	112362	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		382.00000	333	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.45000	7.48200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27322.00000	28563	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		25952.00000	24752	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		18878.00000	19843	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		36742.00000	35266	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4453.00000	4766	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		82841.00000	80714	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7656.00000	8143	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		65386.00000	63432	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		12373.00000	13081	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		49932.00000	48199	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		37687.00000	39201	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		17535.00000	16608	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		49795.00000	51557	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		11299.00000	10621	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		63339.00000	65310	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6926.00000	6457	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		77943.00000	80078	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		4030.00000	3724	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		93231.00000	95484	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		2222.00000	2035	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.46000	7.49200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31139.00000	32353	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		30540.00000	29355	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7033.00000	7434	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		84849.00000	82850	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		10868.00000	11434	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		68386.00000	66554	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		16068.00000	16832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		53760.00000	52125	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22800.00000	23783	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		41123.00000	39707	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41062.00000	42505	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		21976.00000	21020	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		52444.00000	54100	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		15295.00000	14552	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		65079.00000	66924	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		10280.00000	9726	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		78710.00000	80713	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6664.00000	6268	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		93064.00000	95191	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4163.00000	3891	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		107878.00000	110098	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2503.00000	2324	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.42100	7.44600		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		45371.00000	47484	7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	7.81	0.00	0.00
R204 On 04/05/2006 Bond Future			7.43000	7.45600		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		47251.00000	49071	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		3249.00000	2901	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.43200	7.45900		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		51191.00000	52883	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		7969.00000	7438	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.43400	7.46100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31336.00000	32460	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		28179.00000	27110	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22153.00000	23040	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		39457.00000	38150	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5765.00000	6075	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		87754.00000	85871	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9541.00000	10010	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		69402.00000	67677	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14925.00000	15588	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		53229.00000	51699	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		42429.00000	43786	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		19336.00000	18500	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		55238.00000	56808	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		12717.00000	12094	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		69454.00000	71206	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		8000.00000	7560	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		84712.00000	86610	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4807.00000	4511	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		100646.00000	102651	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2755.00000	2567	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		116927.00000	119007	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1505.00000	1391	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.44100	7.46700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		34544.00000	35609	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		31909.00000	30892	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25481.00000	26348	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		43031.00000	41816	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		8077.00000	8436	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		89385.00000	87663	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		12357.00000	12863	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		71864.00000	70287	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		18107.00000	18783	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		56366.00000	54960	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		45250.00000	46512	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		22938.00000	22118	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		57453.00000	58898	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		15960.00000	15323	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		70927.00000	72533	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10733.00000	10257	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		85396.00000	87137	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		6968.00000	6626	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		100571.00000	102418	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4363.00000	4128	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		116180.00000	118107	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2633.00000	2478	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.39500	7.41700		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		47980.00000	49856	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			7.40400	7.42600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		49767.00000	51336	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		3013.00000	2728	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.40600	7.42900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53618.00000	55091	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		7595.00000	7151	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.40600	7.42900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		20617.00000	21667	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14793.00000	13946	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		11273.00000	11973	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		26163.00000	24967	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2154.00000	2344	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	6.75	Put		60264.00000	58558	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5342.00000	5741	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		41538.00000	40040	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		48776.00000	50398	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		3222.00000	2948	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		33358.00000	34733	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		7391.00000	6870	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		65818.00000	67592	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1214.00000	1091	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		83526.00000	85376	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		393.00000	346	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		101266.00000	103148	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		109.00000	94	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		118717.00000	120610	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		26.00000	22	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.41000	7.43300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		36710.00000	37690	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		31277.00000	30382	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27277.00000	28078	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		42323.00000	41250	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13447.00000	13920	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71195.00000	69793	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		19537.00000	20166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		55637.00000	54392	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		47769.00000	48923	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		22415.00000	21695	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		60289.00000	61605	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		15554.00000	14996	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		74029.00000	75487	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		10438.00000	10021	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		88705.00000	90281	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6766.00000	6468	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		104028.00000	105697	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4234.00000	4029	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		119727.00000	121465	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2556.00000	2420	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8869.00000	9208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		88876.00000	87340	8.55	0.00	0.00

Total for Derivatives:

177.00

2,779.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

177.00

2,779.00