



# Daily MTM Report

Daily summary for 01/02/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			6.85600	6.85900			0.00	0.00
R153 On 31/08/2010 Bond			7.25500	7.24500			0.00	0.00
R157 On 15/09/2015 Bond			7.40000	7.38500			0.00	0.00
R186 On 21/12/2026 Bond			7.06000	7.03500			0.00	0.00
R194 On 28/02/2008 Bond			7.14500	7.13000			0.00	0.00
R201 On 21/12/2014 Bond			7.37500	7.35500			0.00	0.00
R203 On 15/09/2017 Bond			7.37500	7.36000			0.00	0.00
R204 On 21/12/2018 Bond			7.36500	7.35000			0.00	0.00
R207 On 15/01/2020 Bond			7.34400	7.32900			0.00	0.00

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

## Derivatives

GOVI On 02/02/2006 jGovi			237.85100	238.04700		6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		80470.00000	78510	6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		0.00000	0	6.80	0.00	0.00
GOVI On 04/05/2006 jGovi			242.03600	242.24300		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		122618.00000	120561	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		188.00000	201	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.42100	246.63600		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		166642.00000	164510	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		282.00000	300	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.88200	251.09700		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		211162.00000	209023	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		192.00000	203	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.35300	255.56200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		255718.00000	253634	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		98.00000	104	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			7.24400	7.23600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.39900	7.38600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.01300	6.98700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.15300	7.14200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.37300	7.35400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.35700	7.34400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.35900	7.34500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.33700	7.32200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000	7.05000		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			7.05500	7.06400		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		0.00000	0	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		456.00000	477	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.98500	6.98900		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		617.00000	609	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		644.00000	645	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.00700	7.02100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1003.00000	983	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		952.00000	966	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.12000	7.13100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1424.00000	1407	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1103.00000	1113	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.23100	7.23900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1157.00000	1147	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1796.00000	1806	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.32500	7.33700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1460.00000	1445	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1859.00000	1873	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.40100	7.41500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1707.00000	1689	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1915.00000	1931	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.48700	7.45400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1988.00000	2029	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2109.00000	2064	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.19700	7.20200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		373.00000	170	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1268.00000	1153	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.24800	7.24700		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		10063.00000	10023	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10074.00000	10005	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.32000	7.30900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14708.00000	14773	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13613.00000	13474	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.38700	7.36900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18420.00000	18560	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16212.00000	16018	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.42700	7.41900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		0.00000	0	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13773.00000	13437	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.46200	7.45300		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14804.00000	14987	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		6368.00000	6179	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.50300	7.49300		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19704.00000	19918	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9618.00000	9419	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.54200	7.53100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23660.00000	23901	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		12011.00000	11800	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.50300	7.49300		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		0.00000	0	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		35560.00000	34847	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.51900	7.50800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		21511.00000	22056	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		3438.00000	3219	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.53800	7.52500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		25694.00000	26298	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		6455.00000	6158	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.55600	7.54100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		29187.00000	29864	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8855.00000	8494	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.71200	6.71500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.82800	6.83600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96100	6.97100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92100	6.92500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97700	6.98000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.02700	7.02900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96700	6.96700		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.25500	7.24600		4.47	14.00	250.00
R153 On 02/02/2006 Bond Future	7.25	Call		1548.00000	927	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		1375.00000	1144	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		2929.00000	2293	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		590.00000	345	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		42569.00000	42179	4.77	0.00	0.00
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	7.35	Call		4706.00000	4177	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		206.00000	67	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		662.00000	243	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		2658.00000	2630	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		217.00000	36	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		4389.00000	4599	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		23727.00000	23337	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		0.00000	0	4.31	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	Call		9.00000	0	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		8546.00000	8927	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.40	Call		6713.00000	6273	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		58.00000	8	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		8819.00000	8416	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		13.00000	1	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		21610.00000	21219	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		10954.00000	10562	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		2.00000	0	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		32148.00000	31758	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	7.00	Call		1.00000	0	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		10728.00000	11117	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		21751.00000	22141	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		52874.00000	52484	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		63065.00000	62674	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		73142.00000	72752	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		52.00000	3	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		6404.00000	6745	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		13093.00000	12703	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		0.00000	0	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		15229.00000	14839	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		0.00000	0	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		17361.00000	16971	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		0.00000	0	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		19488.00000	19097	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		0.00000	0	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		25839.00000	25449	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		0.00000	0	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		27947.00000	27557	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		0.00000	0	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		30050.00000	29660	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		0.00000	0	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.26100	7.25100		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		10963.00000	8425	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		11004.00000	8877	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16779.00000	14929	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		6591.00000	5152	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23928.00000	22800	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3620.00000	2904	4.00	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	8.00	Call		32131.00000	31522	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1811.00000	1614	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		41045.00000	40709	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		821.00000	895	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3639.00000	1336	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		24472.00000	22580	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6608.00000	3900	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16989.00000	14692	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		50359.00000	49986	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		335.00000	373	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		59843.00000	59449	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		123.00000	140	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		69353.00000	68949	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		40.00000	47	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		78816.00000	78407	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		12.00000	14	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.25100	7.23900		3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		13807.00000	12575	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13379.00000	12614	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19862.00000	18790	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9766.00000	9161	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		8794.00000	7664	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		18134.00000	17470	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		26751.00000	25866	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7086.00000	6668	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		34269.00000	33557	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5132.00000	4886	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		42459.00000	41662	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3947.00000	3615	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		50879.00000	49589	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3085.00000	2262	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		59432.00000	57873	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2452.00000	1360	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68053.00000	66391	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		1979.00000	784	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.24800	7.23500		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		15397.00000	15881	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14848.00000	15808	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		41945.00000	42881	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5499.00000	6910	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49035.00000	49750	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3829.00000	5020	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6424.00000	6921	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		24354.00000	25327	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		10425.00000	10940	3.58	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	Put		19071.00000	20061	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		21192.00000	21815	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		11537.00000	12636	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		27648.00000	28364	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		8975.00000	10167	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		34609.00000	35374	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7007.00000	8247	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3483.00000	3907	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30790.00000	31689	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56477.00000	56973	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2597.00000	3568	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64185.00000	64477	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1713.00000	2480	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72080.00000	72191	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1099.00000	1685	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.25600	7.24400		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		15275.00000	18513	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15070.00000	18719	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5749.00000	6041	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		31602.00000	32305	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		8231.00000	9446	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25317.00000	26944	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		11392.00000	13634	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19792.00000	22446	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19886.00000	24459	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11153.00000	16137	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25191.00000	30843	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8009.00000	14072	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31126.00000	37551	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5572.00000	12409	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37600.00000	44495	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3751.00000	11057	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		44508.00000	50447	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2439.00000	8789	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		51744.00000	56703	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1531.00000	6900	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59210.00000	63222	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		926.00000	5349	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		66821.00000	69964	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		540.00000	4094	4.98	0.00	0.00
R157 On 02/02/2006 Bond Future			7.40000	7.38600		7.56	0.00	138.00
R157 On 02/02/2006 Bond Future	7.50	Call		10082.00000	8664	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		330.00000	115	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		145.00000	8	6.51	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	Put		11899.00000	12964	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		30821.00000	29619	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		51465.00000	50262	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		71693.00000	70490	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		56114.00000	57316	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		0.00000	0	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		33705.00000	34908	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		91514.00000	90311	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		110937.00000	109735	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		129972.00000	128770	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		148628.00000	147426	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			7.41100	7.39500		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		24377.00000	21228	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		15599.00000	13792	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		13321.00000	10529	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		25566.00000	24116	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		38504.00000	35162	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		9120.00000	7121	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		54749.00000	51634	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		5168.00000	3395	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		72488.00000	69759	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		3108.00000	1721	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		109004.00000	106928	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1188.00000	455	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5880.00000	3960	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		39575.00000	38997	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		90684.00000	88324	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		1895.00000	878	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		127234.00000	125288	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		764.00000	160	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		145108.00000	143469	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		348.00000	51	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.41100	7.39500		6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		33166.00000	29232	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		24590.00000	21968	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		46499.00000	42886	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		17786.00000	15486	6.65	0.00	100.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Call		21825.00000	18156	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		33785.00000	31427	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		61291.00000	58104	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		12833.00000	10957	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		77610.00000	74331	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		9788.00000	7821	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12834.00000	9844	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		45738.00000	44060	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		94410.00000	91127	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		7598.00000	5627	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		111462.00000	107507	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6025.00000	3382	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		128549.00000	124342	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		4844.00000	1949	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		144793.00000	141387	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3170.00000	1076	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.41500	7.39900		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		36476.00000	36007	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28425.00000	29235	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		94533.00000	94558	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		10042.00000	11347	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		8671.00000	8896	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		61927.00000	63431	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		15715.00000	15772	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		48140.00000	49477	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		25082.00000	24891	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		37074.00000	38163	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		49499.00000	49223	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		21786.00000	22790	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		63748.00000	63582	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		16747.00000	17860	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		78867.00000	78805	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		12942.00000	14160	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		109587.00000	109367	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6879.00000	7938	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		125173.00000	124726	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4591.00000	5423	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		141106.00000	140458	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2984.00000	3616	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		157222.00000	156407	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1888.00000	2352	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		173388.00000	172439	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1162.00000	1493	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.42700	7.41100		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		35210.00000	41104	6.69	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	Put		28296.00000	35437	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		18391.00000	19890	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		50927.00000	53672	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		25933.00000	29652	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		38558.00000	43523	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		46173.00000	54897	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20083.00000	30054	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		58671.00000	69601	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13761.00000	25938	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		72470.00000	84807	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9088.00000	22672	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		87290.00000	100396	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		5777.00000	20130	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		102841.00000	113671	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3531.00000	15608	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		118853.00000	127475	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2073.00000	11942	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		135098.00000	141698	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1169.00000	9015	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		151399.00000	156234	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		632.00000	6714	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		167624.00000	170982	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		328.00000	4932	9.07	0.00	0.00
R186 On 02/02/2006 Bond Future			7.06000	7.03500		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1892.00000	364	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		6756.00000	8687	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		29325.00000	25862	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		5.00000	0	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		62239.00000	58781	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		0.00000	0	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		93949.00000	90491	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		124502.00000	121043	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		77258.00000	80716	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		40370.00000	43828	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		153947.00000	150488	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		182332.00000	178873	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		209702.00000	206244	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	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	9.00	Call		236101.00000	232642	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			7.05800	7.03300		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		23887.00000	23423	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		28440.00000	31412	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		44506.00000	44071	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		15119.00000	18118	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		69724.00000	68975	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		7641.00000	10326	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		97323.00000	96066	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		3735.00000	5913	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		125972.00000	123978	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2021.00000	3462	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3436.00000	2854	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		79836.00000	82688	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		9822.00000	9873	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		49618.00000	53104	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		154358.00000	151304	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1136.00000	1517	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		182113.00000	178623	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		666.00000	610	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		209079.00000	205462	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		408.00000	226	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		235094.00000	231577	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		159.00000	77	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.05200	7.02500		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		35046.00000	35325	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		38473.00000	42438	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		55662.00000	56492	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		25392.00000	29908	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		79364.00000	80484	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		16623.00000	21429	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		104940.00000	106002	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		10902.00000	15651	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		132029.00000	132243	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		7818.00000	11719	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		18922.00000	19526	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		57327.00000	61617	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		159105.00000	156838	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		5800.00000	7218	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		185790.00000	181970	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		4421.00000	4287	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		211921.00000	207213	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		3476.00000	2455	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		236628.00000	232243	13.60	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	Put		2055.00000	1356	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		260974.00000	256830	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1181.00000	723	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			7.04400	7.01700		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		53398.00000	46913	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		55712.00000	52891	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		70892.00000	68534	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		39756.00000	41062	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		90850.00000	92163	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		27471.00000	32447	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		112829.00000	116936	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		18364.00000	26135	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		136312.00000	142237	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		11870.00000	21458	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		160775.00000	164833	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		7416.00000	15137	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		185737.00000	188060	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		4479.00000	10464	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		210798.00000	211610	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		2615.00000	7090	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		235650.00000	235219	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1477.00000	4709	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		26804.00000	16617	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		99856.00000	93332	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		38666.00000	29851	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		75690.00000	70539	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			7.04000	7.01300		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		56845.00000	53718	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		58602.00000	59112	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		74120.00000	76100	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42678.00000	48294	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		30029.00000	21221	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		101959.00000	96789	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		42111.00000	35767	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		78307.00000	75600	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		93669.00000	100034	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30216.00000	40217	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		115108.00000	124884	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		20781.00000	34195	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		137985.00000	150040	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		13878.00000	29570	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		161839.00000	171366	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8996.00000	22161	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		186236.00000	193309	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5661.00000	16372	14.24	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	8.75	Call		210804.00000	215633	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3458.00000	11925	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		235246.00000	238121	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2052.00000	8565	14.24	0.00	0.00
R194 On 02/02/2006 Bond Future			7.14500	7.13200		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2343.00000	2057	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		45.00000	13	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		22.00000	1	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2600.00000	2832	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		7144.00000	6890	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		0.00000	0	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		11961.00000	11708	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		16749.00000	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		17382.00000	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		12417.00000	12671	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		7483.00000	7736	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		21509.00000	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		26240.00000	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		30944.00000	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		35619.00000	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			7.14100	7.12400		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.00	Call		2413.00000	2116	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4555.00000	4552	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4774.00000	4415	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2603.00000	2537	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7867.00000	7528	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1404.00000	1359	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11446.00000	11146	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		716.00000	709	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15336.00000	15049	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		361.00000	367	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		125.00000	18	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		15354.00000	15540	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		407.00000	166	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		11250.00000	11302	1.30	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	6.75	Call		1085.00000	754	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7566.00000	7529	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19400.00000	19099	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		204.00000	196	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		23511.00000	23174	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		115.00000	72	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		27641.00000	27302	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		70.00000	23	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		31767.00000	31439	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		42.00000	7	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.09700	7.07500		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4138.00000	3975	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5263.00000	5429	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6366.00000	6161	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3749.00000	3874	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8987.00000	8832	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2646.00000	2820	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11908.00000	11764	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1862.00000	2047	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15045.00000	14923	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1311.00000	1518	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2644.00000	2245	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7529.00000	7460	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18394.00000	18198	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		990.00000	1124	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21832.00000	21421	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		776.00000	695	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25299.00000	24773	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		609.00000	413	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28802.00000	28212	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		496.00000	235	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			7.05700	7.03200		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6670.00000	5336	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		7075.00000	6058	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8327.00000	7380	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		5569.00000	4939	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		2227.00000	589	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		15424.00000	14103	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		3030.00000	1259	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		13008.00000	11554	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		4028.00000	2276	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		10801.00000	9366	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		5237.00000	3644	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8820.00000	7543	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		10205.00000	9649	1.78	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	Put		4298.00000	4058	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12292.00000	12091	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3248.00000	3364	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14569.00000	14636	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2402.00000	2786	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17013.00000	17024	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1737.00000	2064	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19600.00000	19554	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1227.00000	1498	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			7.03400	7.00800		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5167.00000	6038	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5250.00000	6388	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1586.00000	1214	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12039.00000	11935	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2214.00000	2086	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10061.00000	10200	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3011.00000	3173	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8260.00000	8689	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3992.00000	4528	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6653.00000	7456	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6540.00000	7800	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4053.00000	5582	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8104.00000	9697	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3058.00000	4919	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9847.00000	11698	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2252.00000	4371	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11753.00000	13821	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1618.00000	3954	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13798.00000	15616	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1132.00000	3218	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15958.00000	17510	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		771.00000	2590	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18210.00000	19495	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		510.00000	2063	1.86	0.00	0.00
R201 On 02/02/2006 Bond Future			7.37500	7.35600		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		327.00000	34	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		7562.00000	8560	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9889.00000	8487	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		157.00000	46	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		26363.00000	25072	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		42665.00000	41375	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		58646.00000	57356	8.96	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	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		60232.00000	61522	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		42210.00000	43500	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		0.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		24547.00000	25837	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		74313.00000	73022	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		89672.00000	88381	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		104730.00000	103439	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		119494.00000	118203	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			7.38500	7.36500		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		21626.00000	18393	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		12701.00000	10797	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		32887.00000	30167	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		7681.00000	6290	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		45691.00000	43502	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		4519.00000	3658	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		59635.00000	57654	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		2804.00000	2151	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		73955.00000	72151	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		1766.00000	1290	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		88385.00000	86488	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1134.00000	564	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		102770.00000	100924	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		743.00000	226	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		116876.00000	115274	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		357.00000	83	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.38700	7.36600		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		28708.00000	23872	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		20046.00000	16573	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		39306.00000	35206	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		14717.00000	11981	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		51010.00000	47654	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		10795.00000	8802	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		63888.00000	60776	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		8340.00000	6591	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		77136.00000	74264	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		6544.00000	5036	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		90570.00000	87115	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		5216.00000	3124	8.81	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	9.00	Call		104061.00000	100343	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		4221.00000	1865	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		116869.00000	113764	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		2812.00000	1071	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.38900	7.36700		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		29640.00000	20242	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		37099.00000	29096	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		37371.00000	29355	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		28971.00000	22350	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		17399.00000	7045	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		57479.00000	48521	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		22984.00000	12724	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		46601.00000	37737	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		46138.00000	40431	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		22170.00000	17859	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		55860.00000	52348	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		16612.00000	14496	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		66426.00000	64807	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		12178.00000	11955	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		77701.00000	77591	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8729.00000	10014	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		89542.00000	89204	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6114.00000	7171	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		101802.00000	101252	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4182.00000	5027	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		114347.00000	113607	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2793.00000	3448	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.39700	7.37500		6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		21698.00000	23805	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		29473.00000	32940	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		29256.00000	32995	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		21552.00000	26652	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		15514.00000	15923	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		39051.00000	40822	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		10663.00000	9607	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50253.00000	50558	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		38142.00000	44049	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		15237.00000	22505	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		48227.00000	55815	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10394.00000	19343	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		59324.00000	67975	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6830.00000	16842	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		71210.00000	80396	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4317.00000	14865	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		83656.00000	91088	9.30	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	Put		2622.00000	11415	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		96453.00000	102204	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1528.00000	8640	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		109423.00000	113652	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		854.00000	6445	9.30	0.00	0.00
R203 On 02/02/2006 Bond Future			7.37500	7.36100		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		147.00000	9	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		9144.00000	10133	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		11182.00000	10007	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		56.00000	9	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		30752.00000	29625	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		49896.00000	48768	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		68569.00000	67441	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		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		29630.00000	30758	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		86786.00000	85658	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		104559.00000	103431	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		121899.00000	120771	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			7.38300	7.36700		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11612.00000	11012	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		20954.00000	21623	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		21501.00000	20649	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		11011.00000	11429	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		34823.00000	33771	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		4984.00000	5201	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		50635.00000	49458	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		1912.00000	2005	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		67764.00000	66526	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		615.00000	647	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5350.00000	4994	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		35018.00000	35931	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		119824.00000	118555	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		7.00000	7	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		85297.00000	84036	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		164.00000	173	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		102721.00000	101454	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		36.00000	38	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.38200	7.36600		7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.25	Call		18048.00000	17437	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		27171.00000	27811	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		27711.00000	26926	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17299.00000	17765	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		39744.00000	38805	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		10263.00000	10574	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		53741.00000	52681	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5644.00000	5834	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		69136.00000	67992	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2865.00000	2971	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10882.00000	10444	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		40019.00000	40831	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		85354.00000	84157	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1338.00000	1391	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		101916.00000	100690	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		574.00000	598	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		118487.00000	117247	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		225.00000	235	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.38400	7.36800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		22418.00000	21811	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		31553.00000	32177	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		31855.00000	31107	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21757.00000	22239	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5615.00000	5387	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		75275.00000	76278	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9457.00000	9120	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		58458.00000	59352	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		14980.00000	14513	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		43811.00000	44575	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		43194.00000	42317	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14314.00000	14667	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		56183.00000	55196	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8958.00000	9202	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		70462.00000	69390	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5321.00000	5479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		85635.00000	84501	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2993.00000	3090	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		101330.00000	100154	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1593.00000	1648	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.39300	7.37600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		35643.00000	34883	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26313.00000	26838	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8539.00000	8251	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		77623.00000	78621	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12991.00000	12598	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	6.75	Put		61777.00000	62671	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		18920.00000	18410	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		47880.00000	48655	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		26459.00000	25824	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36051.00000	36701	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		46397.00000	45520	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18580.00000	18988	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		58551.00000	57570	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12671.00000	12975	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		71864.00000	70795	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8333.00000	8551	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		86057.00000	84920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5279.00000	5428	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		100852.00000	99663	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3219.00000	3316	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		115993.00000	114768	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1887.00000	1948	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.36500	7.35100		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		53429.00000	52236	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			7.37300	7.35700		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		54310.00000	53061	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		2022.00000	2118	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.37400	7.35800		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		57625.00000	56498	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6058.00000	6258	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.37500	7.35800		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		25620.00000	24922	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		34525.00000	35219	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		35716.00000	34867	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		24160.00000	24703	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6989.00000	6708	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		80578.00000	81690	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11383.00000	10980	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		62844.00000	63833	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		17526.00000	16981	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		47431.00000	48278	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		47703.00000	46714	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16210.00000	16614	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		61324.00000	60216	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10404.00000	10688	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		76227.00000	75025	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6375.00000	6564	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		92028.00000	90756	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	Put		3724.00000	3843	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		108361.00000	107040	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2071.00000	2143	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		124918.00000	123566	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1096.00000	1136	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.38000	7.36400		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		29002.00000	28351	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38270.00000	38912	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		38859.00000	38084	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27942.00000	28460	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9550.00000	9249	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		82577.00000	83568	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		14421.00000	14014	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		65646.00000	66531	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		20863.00000	20337	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		50840.00000	51607	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		50345.00000	49454	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19752.00000	20153	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		63271.00000	62278	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13496.00000	13795	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		77377.00000	76299	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8902.00000	9115	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		92371.00000	91225	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5661.00000	5808	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		107959.00000	106763	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3469.00000	3565	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		123875.00000	122644	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2047.00000	2107	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.34400	7.32900		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		55511.00000	54222	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			7.35200	7.33600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		56302.00000	55034	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		1934.00000	2025	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.35300	7.33700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		59607.00000	58458	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5886.00000	6081	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.35200	7.33600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		14277.00000	13663	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		21469.00000	22185	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		25049.00000	24189	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11526.00000	11996	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2997.00000	2803	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		53409.00000	54545	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	Call		7083.00000	6706	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		35579.00000	36533	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		55462.00000	54258	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2209.00000	2335	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		39088.00000	38022	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5422.00000	5687	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		73075.00000	71796	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		772.00000	823	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		91063.00000	89749	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		230.00000	247	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		108915.00000	107589	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		58.00000	63	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		126403.00000	125074	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		13.00000	14	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.35600	7.33900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		30624.00000	29908	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		37980.00000	38660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		40792.00000	39943	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27669.00000	28216	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15433.00000	14980	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		65490.00000	66434	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		22172.00000	21591	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		50582.00000	51397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		52568.00000	51595	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		19523.00000	19947	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		65748.00000	64667	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13322.00000	13638	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		80063.00000	78892	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8781.00000	9007	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		95215.00000	93973	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5586.00000	5740	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		110910.00000	109615	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3426.00000	3527	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		126887.00000	125554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2025.00000	2089	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10296.00000	9959	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		82612.00000	83672	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>14.00</b>	<b>2,766.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**14.00**

**2,766.00**