



# Daily MTM Report

Daily summary for 31/01/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			6.85900	6.85900			0.00	0.00
R153 On 31/08/2010 Bond			7.24500	7.31000			0.00	0.00
R157 On 15/09/2015 Bond			7.38500	7.45000			0.00	0.00
R186 On 21/12/2026 Bond			7.03500	7.11000			0.00	0.00
R194 On 28/02/2008 Bond			7.13000	7.19000			0.00	0.00
R201 On 21/12/2014 Bond			7.35500	7.44000			0.00	0.00
R203 On 15/09/2017 Bond			7.36000	7.43000			0.00	0.00
R204 On 21/12/2018 Bond			7.35000	7.42000			0.00	0.00
R207 On 15/01/2020 Bond			7.32900	7.39600			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			238.04700	237.21700		6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		72170.00000	80470	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			242.24300	241.40000		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		114304.00000	122618	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		304.00000	188	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.63600	245.78900		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		158286.00000	166642	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		396.00000	282	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.09700	250.26000		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		202858.00000	211162	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		258.00000	192	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.56200	254.75000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		247630.00000	255718	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		130.00000	98	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			7.23600	7.29500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.38600	7.44400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.98700	7.06300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.14200	7.19200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35400	7.43700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.34400	7.41000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.34500	7.41400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.32200	7.38500		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			7.06400	7.06700		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1.00000	0	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		449.00000	456	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.98900	7.02100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		660.00000	617	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		608.00000	644	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.02100	7.06500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1061.00000	1003	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		902.00000	952	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.13100	7.16400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1470.00000	1424	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1068.00000	1103	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.23900	7.28600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1209.00000	1157	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1733.00000	1796	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.33700	7.39100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1524.00000	1460	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1791.00000	1859	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.41500	7.46900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1773.00000	1707	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1849.00000	1915	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.45400	7.50400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2055.00000	1988	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2044.00000	2109	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.20200	7.24100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		819.00000	373	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		986.00000	1268	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.24700	7.29300		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		10547.00000	10063	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9701.00000	10074	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.30900	7.35900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		15220.00000	14708	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13197.00000	13613	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.36900	7.42100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18949.00000	18420	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15777.00000	16212	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.41900	7.48200		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		15.00000	0	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11152.00000	13773	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.45300	7.51900		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		16617.00000	14804	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		5454.00000	6368	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.49300	7.56000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		21454.00000	19704	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		8606.00000	9618	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.53100	7.59800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		25371.00000	23660	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10967.00000	12011	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.49300	7.56000		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		30778.00000	35560	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.50800	7.57700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		25312.00000	21511	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2470.00000	3438	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.52500	7.59700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29329.00000	25694	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		5123.00000	6455	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.54100	7.61500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		32756.00000	29187	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		7329.00000	8855	0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.75000	6.67000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.71500	6.71600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.83600	6.83700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.97100	6.85400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92500	6.92600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98000	6.98100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.02900	6.93100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96700	6.96800		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.24600	7.31200		4.47	12.00	264.00
R153 On 02/02/2006 Bond Future	7.30	Call		1555.00000	2929	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		2074.00000	590	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		39711.00000	42569	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		2757.00000	4706	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		1115.00000	206	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		755.00000	1548	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		3440.00000	1375	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.20	Call		307.00000	662	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		5162.00000	2658	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		102.00000	217	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		7132.00000	4389	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		20869.00000	23727	4.31	0.00	2.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.80	Put		0.00000	0	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		5.00000	9	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		11400.00000	8546	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.40	Call		4327.00000	6713	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		530.00000	58	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		6168.00000	8819	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		220.00000	13	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		18752.00000	21610	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		8174.00000	10954	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		80.00000	2	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		29290.00000	32148	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	1	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		13586.00000	10728	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		24609.00000	21751	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		50016.00000	52874	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		60207.00000	63065	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		70284.00000	73142	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		27.00000	52	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		9237.00000	6404	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10261.00000	13093	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		26.00000	0	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12379.00000	15229	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		7.00000	0	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		14505.00000	17361	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		2.00000	0	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		16630.00000	19488	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		22981.00000	25839	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		25089.00000	27947	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		27192.00000	30050	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			7.25100	7.32100		4.42	3.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		9633.00000	10963	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		12549.00000	11004	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15026.00000	16779	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		7713.00000	6591	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21794.00000	23928	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		4362.00000	3620	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29697.00000	32131	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2253.00000	1811	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38406.00000	41045	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1057.00000	821	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3064.00000	3639	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		26772.00000	24472	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5687.00000	6608	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		18943.00000	16989	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47597.00000	50359	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		448.00000	335	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57016.00000	59843	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		171.00000	123	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66496.00000	69353	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		58.00000	40	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		75947.00000	78816	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		18.00000	12	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.23900	7.31300		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12425.00000	13807	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		14871.00000	13379	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18172.00000	19862	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		10950.00000	9766	4.02	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7750.00000	8794	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		19963.00000	18134	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		24798.00000	26751	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		8006.00000	7086	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32101.00000	34269	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5837.00000	5132	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40137.00000	42459	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4498.00000	3947	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48440.00000	50879	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3520.00000	3085	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56905.00000	59432	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2798.00000	2452	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65459.00000	68053	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2258.00000	1979	5.62	0.00	0.00
R153 On 02/11/2006 Bond Future			7.23500	7.31200		3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		14024.00000	15397	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		16291.00000	14848	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39762.00000	41945	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6131.00000	5499	4.40	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46700.00000	49035	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4309.00000	3829	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		5630.00000	6424	3.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		26376.00000	24354	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		9336.00000	10425	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20797.00000	19071	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		19564.00000	21192	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12725.00000	11537	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25799.00000	27648	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		9942.00000	8975	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32577.00000	34609	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7789.00000	7007	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		2969.00000	3483	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		33091.00000	30790	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54015.00000	56477	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2950.00000	2597	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61622.00000	64185	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1966.00000	1713	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69440.00000	72080	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1274.00000	1099	4.40	0.00	0.00
R153 On 01/02/2007 Bond Future			7.24400	7.32200		3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13976.00000	15275	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16440.00000	15070	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5113.00000	5749	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		33635.00000	31602	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		7393.00000	8231	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		27149.00000	25317	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10330.00000	11392	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21400.00000	19792	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18348.00000	19886	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12285.00000	11153	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		23426.00000	25191	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8914.00000	8009	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		29154.00000	31126	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6270.00000	5572	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		35448.00000	37600	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4269.00000	3751	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		42209.00000	44508	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2810.00000	2439	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		49330.00000	51744	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1786.00000	1531	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		56709.00000	59210	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1095.00000	926	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		64259.00000	66821	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		647.00000	540	3.08	0.00	0.00
R157 On 02/02/2006 Bond Future			7.38600	7.45100		7.56	5.00	138.00
R157 On 02/02/2006 Bond Future	7.50	Call		6093.00000	10082	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		1913.00000	330	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		75.00000	145	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		17400.00000	11899	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		25261.00000	30821	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		11.00000	0	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		45894.00000	51465	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		66121.00000	71693	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		61685.00000	56114	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		39277.00000	33705	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		85942.00000	91514	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		105366.00000	110937	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		124401.00000	129972	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		143057.00000	148628	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			7.39500	7.46300		7.59	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		21324.00000	24377	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		18239.00000	15599	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		11248.00000	13321	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		29186.00000	25566	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		34600.00000	38504	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		10910.00000	9120	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		50202.00000	54749	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6314.00000	5168	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		67531.00000	72488	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		3845.00000	3108	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		103617.00000	109004	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1495.00000	1188	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4738.00000	5880	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		44126.00000	39575	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		85463.00000	90684	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2368.00000	1895	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		121744.00000	127234	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		967.00000	764	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		139519.00000	145108	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		452.00000	348	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.39500	7.46500		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		30143.00000	33166	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		27292.00000	24590	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		42887.00000	46499	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		19900.00000	17786	7.36	0.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call		19471.00000	21825	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		37156.00000	33785	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		57191.00000	61291	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		14458.00000	12833	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		73151.00000	77610	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		11054.00000	9788	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		11179.00000	12834	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		49808.00000	45738	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		89680.00000	94410	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8593.00000	7598	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		106529.00000	111462	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6817.00000	6025	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		123461.00000	128549	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5482.00000	4844	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139520.00000	144793	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3622.00000	3170	9.94	0.00	0.00
R157 On 02/11/2006 Bond Future			7.39900	7.47000		6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		33491.00000	36476	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		31106.00000	28425	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		89983.00000	94533	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11158.00000	10042	8.10	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		7490.00000	8671	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		66412.00000	61927	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		13929.00000	15715	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		52020.00000	48140	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		22676.00000	25082	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		40334.00000	37074	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		46006.00000	49499	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		23959.00000	21786	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		59828.00000	63748	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		18493.00000	16747	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		74598.00000	78867	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		14340.00000	12942	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		104754.00000	109587	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7712.00000	6879	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		120111.00000	125173	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5195.00000	4591	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		135865.00000	141106	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3408.00000	2984	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		151846.00000	157222	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2178.00000	1888	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		167914.00000	173388	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1355.00000	1162	8.10	0.00	0.00
R157 On 01/02/2007 Bond Future			7.41100	7.48200		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		32317.00000	35210	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30922.00000	28296	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		16551.00000	18391	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		54607.00000	50927	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		23577.00000	25933	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		41722.00000	38558	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		42754.00000	46173	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22183.00000	20083	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		54765.00000	58671	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15374.00000	13761	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		68139.00000	72470	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10276.00000	9088	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		82609.00000	87290	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6616.00000	5777	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		97887.00000	102841	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4097.00000	3531	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		113699.00000	118853	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2439.00000	2073	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		129805.00000	135098	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1394.00000	1169	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		146012.00000	151399	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		765.00000	632	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		162180.00000	167624	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		403.00000	328	5.53	0.00	0.00
R186 On 02/02/2006 Bond Future			7.03500	7.11000		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		544.00000	1892	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		15744.00000	6756	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		19311.00000	29325	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		327.00000	5	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		51903.00000	62239	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		83613.00000	93949	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		114166.00000	124502	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		87594.00000	77258	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		50706.00000	40370	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		143611.00000	153947	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		171996.00000	182332	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		199366.00000	209702	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		225764.00000	236101	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			7.03300	7.11000		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		19287.00000	23887	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		34378.00000	28440	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		37831.00000	44506	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		18981.00000	15119	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		61477.00000	69724	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9931.00000	7641	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		88058.00000	97323	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5008.00000	3735	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		116164.00000	125972	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2751.00000	2021	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2424.00000	3436	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		89361.00000	79836	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7379.00000	9822	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		57713.00000	49618	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		144247.00000	154358	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1563.00000	1136	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		171833.00000	182113	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		923.00000	666	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		198701.00000	209079	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		568.00000	408	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		224627.00000	235094	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		230.00000	159	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.02500	7.10300		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		30101.00000	35046	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		44136.00000	38473	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		49237.00000	55662	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		29575.00000	25392	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		71747.00000	79364	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		19614.00000	16623	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		96432.00000	104940	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		13002.00000	10902	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		122946.00000	132029	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9345.00000	7818	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		15619.00000	18922	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		64632.00000	57327	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		149630.00000	159105	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6934.00000	5800	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		176041.00000	185790	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5281.00000	4421	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		201980.00000	211921	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4144.00000	3476	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		226450.00000	236628	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2486.00000	2055	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		250634.00000	260974	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1449.00000	1181	14.77	0.00	0.00
R186 On 02/11/2006 Bond Future			7.01700	7.09600		11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		48190.00000	53398	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		61181.00000	55712	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		64640.00000	70892	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		44181.00000	39756	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		83618.00000	90850	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		30917.00000	27471	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		104732.00000	112829	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		20945.00000	18364	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		127493.00000	136312	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		13727.00000	11870	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		151384.00000	160775	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		8701.00000	7416	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		175916.00000	185737	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		5334.00000	4479	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		200669.00000	210798	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3162.00000	2615	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		225310.00000	235650	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1814.00000	1477	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		23638.00000	26804	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		107367.00000	99856	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		34509.00000	38666	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		82210.00000	75690	11.15	0.00	0.00
R186 On 01/02/2007 Bond Future			7.01300	7.09200		10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		51608.00000	56845	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		63967.00000	58602	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		67910.00000	74120	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		47069.00000	42678	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		26710.00000	30029	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		109243.00000	101959	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		37855.00000	42111	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		84654.00000	78307	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		86544.00000	93669	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		33692.00000	30216	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		107165.00000	115108	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		23441.00000	20781	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		129348.00000	137985	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15843.00000	13878	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		152639.00000	161839	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10399.00000	8996	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		176600.00000	186236	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		6628.00000	5661	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		200845.00000	210804	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4102.00000	3458	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		225058.00000	235246	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2466.00000	2052	10.44	0.00	0.00
R194 On 02/02/2006 Bond Future			7.13200	7.19300		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1431.00000	2343	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		322.00000	45	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		11.00000	22	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		3778.00000	2600	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5956.00000	7144	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1.00000	0	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10772.00000	11961	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		15561.00000	16749	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		18570.00000	17382	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		13606.00000	12417	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		8671.00000	7483	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		20320.00000	21509	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		25052.00000	26240	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		29755.00000	30944	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		34430.00000	35619	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			7.12400	7.19300		1.96	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4113.00000	4774	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3132.00000	2603	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1983.00000	2413	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		5316.00000	4555	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7012.00000	7867	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1739.00000	1404	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10453.00000	11446	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		912.00000	716	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14256.00000	15336	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		470.00000	361	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		90.00000	125	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16509.00000	15354	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		307.00000	407	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		12340.00000	11250	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		855.00000	1085	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		8526.00000	7566	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18275.00000	19400	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		268.00000	204	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22359.00000	23511	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		154.00000	115	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26475.00000	27641	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		93.00000	70	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30592.00000	31767	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		56.00000	42	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.07500	7.15400		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5709.00000	6366	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4274.00000	3749	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3626.00000	4138	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5933.00000	5263	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8206.00000	8987	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3047.00000	2646	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11026.00000	11908	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2162.00000	1862	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14085.00000	15045	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1533.00000	1311	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2274.00000	2644	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8341.00000	7529	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17381.00000	18394	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1160.00000	990	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20782.00000	21832	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		909.00000	776	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24220.00000	25299	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		713.00000	609	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27703.00000	28802	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		580.00000	496	2.42	0.00	0.00
R194 On 02/11/2006 Bond Future			7.03200	7.11800		1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6158.00000	6670	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		7653.00000	7075	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7736.00000	8327	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		6067.00000	5569	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		2000.00000	2227	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		16287.00000	15424	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2741.00000	3030	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		13809.00000	13008	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3670.00000	4028	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11533.00000	10801	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4804.00000	5237	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		9476.00000	8820	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		9536.00000	10205	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4717.00000	4298	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11548.00000	12292	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3594.00000	3248	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13758.00000	14569	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2680.00000	2402	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16142.00000	17013	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1955.00000	1737	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18677.00000	19600	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1394.00000	1227	1.88	0.00	0.00
R194 On 01/02/2007 Bond Future			7.00800	7.09800		1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4725.00000	5167	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5733.00000	5250	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1401.00000	1586	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12781.00000	12039	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1975.00000	2214	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10747.00000	10061	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2709.00000	3011	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8883.00000	8260	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3621.00000	3992	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7208.00000	6653	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6025.00000	6540	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4464.00000	4053	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7518.00000	8104	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3399.00000	3058	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9196.00000	9847	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2527.00000	2252	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11042.00000	11753	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1833.00000	1618	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13036.00000	13798	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1296.00000	1132	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15153.00000	15958	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		892.00000	771	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17371.00000	18210	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		597.00000	510	1.21	0.00	0.00
R201 On 02/02/2006 Bond Future			7.35600	7.44100		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		5425.00000	9889	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		1451.00000	157	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		109.00000	327	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		13103.00000	7562	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		20616.00000	26363	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		11.00000	0	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		36907.00000	42665	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

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		52888.00000	58646	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		65990.00000	60232	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		47968.00000	42210	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		30305.00000	24547	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		68555.00000	74313	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		83914.00000	89672	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		98972.00000	104730	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		113736.00000	119494	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			7.36500	7.45400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18391.00000	21626	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		15361.00000	12701	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		28838.00000	32887	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9526.00000	7681	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		41014.00000	45691	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5736.00000	4519	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		54546.00000	59635	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3609.00000	2804	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		68592.00000	73955	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2298.00000	1766	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		82844.00000	88385	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1487.00000	1134	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		97113.00000	102770	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		981.00000	743	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		111109.00000	116876	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		484.00000	357	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.36600	7.45700		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		25541.00000	28708	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		22771.00000	20046	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		35568.00000	39306	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		16871.00000	14717	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		46795.00000	51010	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12473.00000	10795	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		59317.00000	63888	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9662.00000	8340	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		72292.00000	77136	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7593.00000	6544	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		85517.00000	90570	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		6056.00000	5216	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		98849.00000	104061	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		4901.00000	4221	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		111466.00000	116869	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3302.00000	2812	10.89	0.00	0.00
R201 On 02/11/2006 Bond Future			7.36700	7.46100		8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		34215.00000	37371	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		31760.00000	28971	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		15559.00000	17399	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		61585.00000	57479	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		20723.00000	22984	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		50286.00000	46601	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		26935.00000	29640	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		40340.00000	37099	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		42537.00000	46138	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		24516.00000	22170	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		51840.00000	55860	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		18538.00000	16612	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		62022.00000	66426	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		13721.00000	12178	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		72960.00000	77701	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9933.00000	8729	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		84512.00000	89542	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7030.00000	6114	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		96535.00000	101802	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4861.00000	4182	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		108890.00000	114347	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3282.00000	2793	8.57	0.00	0.00
R201 On 01/02/2007 Bond Future			7.37500	7.46900		5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		26148.00000	29256	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		24244.00000	21552	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		13512.00000	15514	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		42849.00000	39051	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9156.00000	10663	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		54546.00000	50253	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		19152.00000	21698	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		32727.00000	29473	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		34485.00000	38142	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17380.00000	15237	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		44067.00000	48227	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12034.00000	10394	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		54727.00000	59324	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8033.00000	6830	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		66254.00000	71210	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5162.00000	4317	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		78423.00000	83656	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3189.00000	2622	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		91017.00000	96453	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1892.00000	1528	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		103846.00000	109423	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1077.00000	854	5.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.36100	7.43100		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		6361.00000	11182	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		857.00000	56	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		49.00000	147	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		14668.00000	9144	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		25130.00000	30752	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		44273.00000	49896	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		62947.00000	68569	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		35253.00000	29630	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		81164.00000	86786	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		98936.00000	104559	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		116277.00000	121899	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			7.36700	7.44000		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		18213.00000	21501	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		13498.00000	11011	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		9462.00000	11612	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		24578.00000	20954	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		30498.00000	34823	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		6432.00000	4984	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		45564.00000	50635	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		2616.00000	1912	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		62271.00000	67764	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		897.00000	615	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4175.00000	5350	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		39617.00000	35018	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		114055.00000	119824	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		12.00000	7	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		79615.00000	85297	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		257.00000	164	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		96971.00000	102721	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		61.00000	36	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			7.36600	7.44000		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24518.00000	27711	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		19872.00000	17299	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		15656.00000	18048	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		30546.00000	27171	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		35791.00000	39744	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		12076.00000	10263	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		49148.00000	53741	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6817.00000	5644	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		64064.00000	69136	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		3559.00000	2865	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		9238.00000	10882	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44142.00000	40019	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		79962.00000	85354	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1713.00000	1338	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		96333.00000	101916	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		758.00000	574	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		112803.00000	118487	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		308.00000	225	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.36800	7.44300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		28707.00000	31855	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		24361.00000	21757	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		19929.00000	22418	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		34817.00000	31553	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4761.00000	5615	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		80174.00000	75275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		8154.00000	9457	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		62908.00000	58458	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		13121.00000	14980	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		47705.00000	43811	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		39413.00000	43194	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		16285.00000	14314	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51841.00000	56183	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		10369.00000	8958	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65661.00000	70462	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6272.00000	5321	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		80486.00000	85635	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3597.00000	2993	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		95937.00000	101330	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1953.00000	1593	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.37600	7.45200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		32547.00000	35643	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28949.00000	26313	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7461.00000	8539	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		82276.00000	77623	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		11487.00000	12991	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		66005.00000	61777	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		16922.00000	18920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		51613.00000	47880	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		23920.00000	26459	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		39243.00000	36051	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		42761.00000	46397	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		20675.00000	18580	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		54421.00000	58551	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		14272.00000	12671	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		67306.00000	71864	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		9507.00000	8333	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		81151.00000	86057	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6104.00000	5279	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		95676.00000	100852	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3774.00000	3219	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		110620.00000	115993	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2245.00000	1887	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.35100	7.42100		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		47484.00000	53429	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			7.35700	7.43000		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		48929.00000	54310	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		2759.00000	2022	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.35800	7.43200		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		52744.00000	57625	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		7299.00000	6058	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.35800	7.43300		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		32344.00000	35716	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		26913.00000	24160	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22917.00000	25620	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		37946.00000	34525	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5991.00000	6989	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		85705.00000	80578	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9905.00000	11383	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		67491.00000	62844	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		15469.00000	17526	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		51499.00000	47431	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		43690.00000	47703	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		18322.00000	16210	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		56738.00000	61324	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		11943.00000	10404	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		71167.00000	76227	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7440.00000	6375	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		86601.00000	92028	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4422.00000	3724	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		102669.00000	108361	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2504.00000	2071	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		119047.00000	124918	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1350.00000	1096	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.36400	7.43900		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		35561.00000	38859	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30684.00000	27942	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		26285.00000	29002	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41593.00000	38270	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		8375.00000	9550	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		87441.00000	82577	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		12794.00000	14421	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		70058.00000	65646	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		18714.00000	20863	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		54730.00000	50840	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		46485.00000	50345	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21931.00000	19752	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		58898.00000	63271	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		15163.00000	13496	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		72563.00000	77377	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10126.00000	8902	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		87195.00000	92371	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		6524.00000	5661	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		102503.00000	107959	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4052.00000	3469	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		118214.00000	123875	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2424.00000	2047	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.32900	7.39700		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		49685.00000	55511	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			7.33600	7.40600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		51049.00000	56302	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		2610.00000	1934	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.33700	7.40800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		54820.00000	59607	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		7047.00000	5886	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.33600	7.40800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		21478.00000	25049	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		13923.00000	11526	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		11817.00000	14277	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		24976.00000	21469	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2280.00000	2997	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		58659.00000	53409	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5632.00000	7083	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		40096.00000	35579	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		50204.00000	55462	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2919.00000	2209	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		34534.00000	39088	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6836.00000	5422	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		67409.00000	73075	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1074.00000	772	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		85202.00000	91063	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		338.00000	230	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		102979.00000	108915	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		91.00000	58	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		120444.00000	126403	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		21.00000	13	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.33900	7.41100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		37508.00000	40792	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		30282.00000	27669	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27904.00000	30624	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41157.00000	37980	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13782.00000	15433	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		69737.00000	65490	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		20007.00000	22172	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		54314.00000	50582	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		48742.00000	52568	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		21595.00000	19523	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		61431.00000	65748	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		14903.00000	13322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		75324.00000	80063	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9940.00000	8781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		90133.00000	95215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6401.00000	5586	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		105564.00000	110910	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3977.00000	3426	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		121346.00000	126887	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2383.00000	2025	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9094.00000	10296	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		87309.00000	82612	8.55	0.00	0.00

**Total for Derivatives:**

**20.00**

**2,780.00**

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**20.00**

**2,780.00**