



Daily MTM Report

Daily summary for 20/01/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			6.89600	6.89200			0.00	0.00
R153 On 31/08/2010 Bond			7.20000	7.21500			0.00	0.00
R157 On 15/09/2015 Bond			7.39000	7.40500			0.00	0.00
R186 On 21/12/2026 Bond			7.05000	7.06500			0.00	0.00
R194 On 28/02/2008 Bond			7.05500	7.06500			0.00	0.00
R201 On 21/12/2014 Bond			7.38000	7.39500			0.00	0.00
R203 On 15/09/2017 Bond			7.36000	7.37500			0.00	0.00
R204 On 21/12/2018 Bond			7.34500	7.35500			0.00	0.00
R207 On 15/01/2020 Bond			7.32000	7.32800			0.00	0.00

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

Derivatives

GOVI On 02/02/2006 jGovi			238.11000	237.93700		6.80	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		79578.00000	81132	6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		208.00000	32	6.80	0.00	0.00
GOVI On 04/05/2006 jGovi			242.32100	242.14100		4.45	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		122066.00000	123485	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		656.00000	275	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.67800	246.49000		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		165845.00000	167125	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		945.00000	345	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			251.08200	250.89300		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		209599.00000	211048	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		669.00000	228	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.48600	255.29900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		253902.00000	254976	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		912.00000	116	3.89	0.00	0.00
J152 On 28/02/2006 jSwap			7.15100	7.15100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.19900	7.21300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.39300	7.40700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.00500	7.02100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.08200	7.09000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.38000	7.39500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.34400	7.35900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.34000	7.35000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.31800	7.32500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.03800	7.02900		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			7.06900	7.06700		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		39.00000	36	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		488.00000	479	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.83700	6.85500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		507.00000	486	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		863.00000	885	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.88500	6.87700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		865.00000	871	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1167.00000	1153	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.96100	6.95500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1230.00000	1235	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1340.00000	1330	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.10600	7.09000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1030.00000	1044	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2035.00000	2009	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.21800	7.22100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1354.00000	1349	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2038.00000	2040	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.29300	7.28700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1580.00000	1585	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2101.00000	2092	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.34500	7.33000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1852.00000	1868	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2299.00000	2277	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.08600	7.08200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		769.00000	731	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3902.00000	3790	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.12100	7.11800		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		9555.00000	9529	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		11952.00000	11872	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.19900	7.19500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14117.00000	14116	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		15142.00000	15066	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.20000	7.27300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17900.00000	17877	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17467.00000	17428	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.37000	7.37500		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		280.00000	225	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		15912.00000	16066	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.40600	7.41200		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14372.00000	14175	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			7627.00000	7680	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.45700		7.46100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call			19357.00000	19224	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put			10585.00000	10617	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.50000		7.51000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call			23521.00000	23365	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put			12712.00000	12771	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.49300		7.49900		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call			80.00000	56	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put			35254.00000	35657	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.50700		7.51400		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call			22329.00000	21923	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put			3817.00000	3898	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.52900		7.53600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call			26631.00000	26257	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put			6609.00000	6723	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.55000		7.55800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call			30307.00000	29905	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put			8807.00000	8958	0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.52400		6.67400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.58400		6.73700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.71500		6.86300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.78900		6.86400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.85900		6.93200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.91200		6.98800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.88300		6.93600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.91500		6.96900		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.20300		7.21900		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.20	Call			3429.00000	3624	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put			4254.00000	3755	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call			4574.00000	4833	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put			3229.00000	2793	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.15	Call			2478.00000	2616	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put			5478.00000	4921	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call			24934.00000	25615	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put			36.00000	22	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call			1139.00000	1193	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put			8504.00000	7863	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.30	Call			5904.00000	6230	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put			2394.00000	2025	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call			7405.00000	7797	3.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.35	Put		1734.00000	1431	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		9054.00000	9508	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1228.00000	986	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		10827.00000	11335	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		849.00000	663	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		22841.00000	23513	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		60.00000	38	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		12698.00000	13253	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		575.00000	435	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		33324.00000	34017	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		4.00000	2	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		43741.00000	44436	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		717.00000	746	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		10273.00000	9606	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		43.00000	40	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		20622.00000	19925	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		54046.00000	54741	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		64236.00000	64931	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		74313.00000	75008	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		1718.00000	1809	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		6899.00000	6295	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		14645.00000	15238	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		380.00000	278	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		16647.00000	17270	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		247.00000	174	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		18689.00000	19334	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		157.00000	107	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		20757.00000	21418	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		98.00000	64	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		27032.00000	27718	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		21.00000	12	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		29131.00000	29820	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		12.00000	7	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		31228.00000	31920	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		7.00000	4	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.20300	7.22100		4.42	0.00	1.00
R153 On 04/05/2006 Bond Future	7.25	Call		12283.00000	12618	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		11090.00000	10682	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		18221.00000	18661	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		6799.00000	6497	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		25402.00000	25938	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		3859.00000	3654	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33571.00000	34185	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2017.00000	1890	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		42425.00000	43095	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		966.00000	894	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4480.00000	4628	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		24078.00000	23484	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7716.00000	7949	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16862.00000	16354	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		51681.00000	52386	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		422.00000	386	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		61122.00000	61847	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		168.00000	151	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		70608.00000	71343	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		60.00000	54	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		80058.00000	80798	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		20.00000	17	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.19300	7.21200		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		14786.00000	15139	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13307.00000	12921	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		20952.00000	21381	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9806.00000	9495	4.02	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		9614.00000	9885	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17903.00000	17435	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		27910.00000	28404	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7195.00000	6949	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		35463.00000	36010	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5275.00000	5083	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		43674.00000	44259	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4111.00000	3956	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		52100.00000	52715	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3256.00000	3131	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60651.00000	61288	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2621.00000	2518	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69266.00000	69921	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2142.00000	2057	5.62	0.00	0.00
R153 On 02/11/2006 Bond Future			7.19300	7.21400		4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		22126.00000	20007	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		20807.00000	17918	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		44759.00000	43491	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		7542.00000	5505	4.42	100.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		51567.00000	50606	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5592.00000	3861	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		14118.00000	12002	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		31279.00000	28393	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 02/11/2006 Bond Future	7.00	Call		17832.00000	15674	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		25708.00000	22780	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		26995.00000	24996	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		16571.00000	13802	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		32417.00000	30611	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		12975.00000	10399	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		38355.00000	36799	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		9983.00000	7657	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		10969.00000	8970	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		37506.00000	34737	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		58717.00000	58060	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		4067.00000	2640	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		66141.00000	65770	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2900.00000	1758	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		73777.00000	73661	4.42	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2026.00000	1141	4.42	0.00	0.00
R153 On 01/02/2007 Bond Future			7.22900	7.22900		3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		15820.00000	15764	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15100.00000	15044	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6112.00000	6066	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		31451.00000	31405	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		8662.00000	8611	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25235.00000	25183	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		11886.00000	11831	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19772.00000	19717	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20467.00000	20413	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11220.00000	11166	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25794.00000	25744	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8098.00000	8048	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31737.00000	31693	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5669.00000	5625	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38207.00000	38170	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3843.00000	3807	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45104.00000	45075	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2521.00000	2492	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52326.00000	52304	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1598.00000	1576	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59776.00000	59760	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		978.00000	962	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67373.00000	67362	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		578.00000	566	3.08	0.00	0.00
R157 On 02/02/2006 Bond Future			7.39300	7.40800		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		12393.00000	13000	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		4530.00000	3850	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		2569.00000	2668	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		16212.00000	15024	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		29667.00000	30763	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		735.00000	543	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		49649.00000	50909	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		73.00000	45	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		69810.00000	71094	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		7.00000	3	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		3.00000	3	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		58006.00000	56718	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		157.00000	152	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		35752.00000	34459	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		89625.00000	90912	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1.00000	0	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		109048.00000	110336	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		128083.00000	129371	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		146739.00000	148027	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			7.40200	7.41800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		24497.00000	25156	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		17648.00000	16965	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		13684.00000	14129	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		27858.00000	26962	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		38248.00000	39100	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		10793.00000	10304	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		54087.00000	55095	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6435.00000	6101	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		71513.00000	72624	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4062.00000	3832	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		107593.00000	108825	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1707.00000	1597	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		6279.00000	6527	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		41903.00000	40809	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		89458.00000	90642	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2599.00000	2441	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		125689.00000	126953	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1148.00000	1070	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		143397.00000	144695	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		565.00000	522	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.40500	7.42200		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		32862.00000	33550	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		26498.00000	25794	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		45959.00000	46786	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		19459.00000	18894	7.36	0.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call		21725.00000	22259	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		35897.00000	35038	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		60509.00000	61454	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		14263.00000	13816	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		76637.00000	77670	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		11027.00000	10668	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12876.00000	13251	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		47992.00000	46975	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		93272.00000	94373	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8672.00000	8380	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		110184.00000	111337	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6959.00000	6720	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		127152.00000	128347	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5660.00000	5462	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		143196.00000	144444	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3785.00000	3641	9.94	0.00	0.00
R157 On 02/11/2006 Bond Future			7.41300	7.43100		7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		27700.00000	41941	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		22206.00000	35010	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		84400.00000	92920	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2466.00000	9548	7.73	100.00	100.00
R157 On 02/11/2006 Bond Future	6.75	Call		6670.00000	17873	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		62483.00000	72249	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		11489.00000	24433	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		46471.00000	57977	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		18429.00000	32447	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		32978.00000	45559	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		39272.00000	52871	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14117.00000	26278	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		52879.00000	65125	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		8435.00000	19243	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		68088.00000	78541	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4720.00000	13735	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		101351.00000	108048	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1200.00000	6460	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		118568.00000	123714	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		543.00000	4251	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		135793.00000	139722	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		228.00000	2720	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		152866.00000	155906	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		89.00000	1691	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		169700.00000	172128	7.73	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		32.00000	1022	7.73	0.00	0.00
R157 On 01/02/2007 Bond Future			7.44800	7.44800		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		34241.00000	34129	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30207.00000	30095	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		17931.00000	17827	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		53347.00000	53243	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		25239.00000	25128	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		40745.00000	40634	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		44904.00000	44798	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21694.00000	21588	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		57096.00000	57000	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15066.00000	14970	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		70604.00000	70522	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10102.00000	10020	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		85164.00000	85098	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6531.00000	6465	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		100497.00000	100446	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4067.00000	4017	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		116337.00000	116301	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2437.00000	2401	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		132455.00000	132430	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1405.00000	1380	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		148665.00000	148648	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		778.00000	762	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		164831.00000	164820	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		414.00000	404	5.53	0.00	0.00
R186 On 02/02/2006 Bond Future			7.05100	7.06600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		6229.00000	6658	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		15380.00000	13737	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		27522.00000	29032	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		2488.00000	1927	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		58141.00000	60142	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		188.00000	118	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		89670.00000	91738	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		8.00000	4	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		120216.00000	122287	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		3.00000	2	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		81547.00000	79475	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		311.00000	315	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		44967.00000	42900	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		149660.00000	151732	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		178045.00000	180117	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		205416.00000	207487	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		231814.00000	233886	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			7.04800	7.06400		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		23508.00000	24398	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		32319.00000	31014	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		43283.00000	44582	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		18153.00000	17257	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		67605.00000	69230	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9778.00000	9209	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		94457.00000	96309	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5126.00000	4784	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		122642.00000	124624	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2948.00000	2735	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3691.00000	3894	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		84348.00000	82356	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		9951.00000	10430	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		54004.00000	52289	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		150721.00000	152781	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1756.00000	1621	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		178278.00000	180384	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1088.00000	1000	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		205114.00000	207250	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		700.00000	641	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		230980.00000	233146	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		302.00000	274	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.04200	7.05800		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		34018.00000	34979	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		41948.00000	40728	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		54034.00000	55288	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		28266.00000	27340	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		77151.00000	78648	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18913.00000	18229	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		102216.00000	103900	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12682.00000	12184	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		128957.00000	130762	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9250.00000	8875	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		18420.00000	19062	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		61328.00000	59789	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		155769.00000	157661	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6967.00000	6678	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		182250.00000	184204	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5384.00000	5158	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		208227.00000	210225	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4285.00000	4103	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		232679.00000	234738	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2609.00000	2488	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		256837.00000	258939	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1547.00000	1468	14.77	0.00	0.00
R186 On 02/11/2006 Bond Future			7.03700	7.05400		11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		21458.00000	53095	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		28788.00000	58124	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		39885.00000	70290	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		13765.00000	41869	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		63897.00000	89912	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		5535.00000	29248	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		91294.00000	111547	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		1846.00000	19797	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		119933.00000	134705	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		506.00000	12977	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		148457.00000	158880	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		114.00000	8236	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		176264.00000	183604	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		21.00000	5060	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		203170.00000	208479	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3.00000	3011	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		229157.00000	233193	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		0.00000	1735	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		3466.00000	26907	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		81534.00000	102674	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		9609.00000	38602	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		51650.00000	78342	11.15	0.00	0.00
R186 On 01/02/2007 Bond Future			7.05300	7.05300		10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		55221.00000	54965	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		62361.00000	62105	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		29274.00000	29043	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		106588.00000	106357	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		40959.00000	40709	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		82538.00000	82288	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		71974.00000	71724	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		45915.00000	45665	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		90982.00000	90751	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		32911.00000	32681	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		111893.00000	111689	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22950.00000	22747	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		134286.00000	134115	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15562.00000	15391	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		157717.00000	157580	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10258.00000	10121	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		181764.00000	181659	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		6573.00000	6467	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		206057.00000	205979	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4095.00000	4017	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		230291.00000	230236	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2480.00000	2425	10.44	0.00	0.00
R194 On 02/02/2006 Bond Future			7.05900	7.06900		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		957.00000	977	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2306.00000	2130	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		3959.00000	4080	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		432.00000	358	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8414.00000	8597	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		41.00000	29	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		13192.00000	13387	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		2.00000	1	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		17979.00000	18174	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		16153.00000	15957	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		1.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		11189.00000	10994	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		63.00000	59	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		6316.00000	6117	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		22738.00000	22934	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		27470.00000	27665	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		32173.00000	32368	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		36848.00000	37043	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			7.03700	7.05000		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3174.00000	3262	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4039.00000	3902	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5781.00000	5910	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2332.00000	2235	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9029.00000	9191	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1289.00000	1226	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12689.00000	12875	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		680.00000	642	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16612.00000	16814	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		359.00000	336	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		241.00000	250	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		14192.00000	13976	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		672.00000	696	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		10237.00000	10036	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1578.00000	1628	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6781.00000	6606	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20688.00000	20899	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		214.00000	199	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24802.00000	25017	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		128.00000	119	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28931.00000	29150	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		81.00000	75	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33055.00000	33276	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		52.00000	48	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			6.98500	7.00200		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4817.00000	4933	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4847.00000	4708	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7178.00000	7324	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3466.00000	3357	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9900.00000	10071	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2464.00000	2380	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12892.00000	13082	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1751.00000	1686	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16076.00000	16282	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1247.00000	1198	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3179.00000	3265	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6969.00000	6800	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19455.00000	19672	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		957.00000	918	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22912.00000	23136	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		762.00000	731	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26391.00000	26621	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		607.00000	582	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29902.00000	30137	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		502.00000	481	2.42	0.00	0.00
R194 On 02/11/2006 Bond Future			6.94300	6.96300		1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		18909.00000	7378	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		18440.00000	6655	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		13265.00000	2601	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		25587.00000	14669	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		14557.00000	3484	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		23660.00000	12334	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		15928.00000	4567	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		21827.00000	10211	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		17379.00000	5862	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		20087.00000	8316	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		20518.00000	9114	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		16885.00000	5228	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		22205.00000	11064	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15423.00000	4027	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		23969.00000	13213	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		14050.00000	3040	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		25808.00000	15543	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12766.00000	2247	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		27719.00000	18030	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		11568.00000	1625	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		29701.00000	20651	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		10454.00000	1149	1.88	0.00	0.00
R194 On 01/02/2007 Bond Future			6.94300	6.94300		1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5593.00000	5586	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5006.00000	4999	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1799.00000	1794	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11583.00000	11578	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2479.00000	2473	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9656.00000	9649	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3329.00000	3323	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7908.00000	7902	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4365.00000	4358	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6356.00000	6349	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7015.00000	7009	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3860.00000	3853	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8624.00000	8618	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2909.00000	2903	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10406.00000	10400	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2142.00000	2136	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12343.00000	12338	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1538.00000	1533	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14412.00000	14408	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1077.00000	1073	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16591.00000	16588	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		734.00000	731	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18856.00000	18853	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		487.00000	485	1.21	0.00	0.00
R201 On 02/02/2006 Bond Future			7.38300	7.39800		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		10567.00000	11043	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		3686.00000	3145	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2494.00000	2580	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		12579.00000	11649	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		24176.00000	25027	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		663.00000	497	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		39892.00000	40881	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		77.00000	49	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		55804.00000	56817	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		8.00000	4	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		63082.00000	62065	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		7.00000	6	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		45066.00000	44048	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		207.00000	201	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		27604.00000	26581	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		71463.00000	72480	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		1.00000	0	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		86822.00000	87839	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		101880.00000	102897	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		116644.00000	117661	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			7.39200	7.40800		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		21015.00000	21532	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		14943.00000	14399	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		31817.00000	32477	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9464.00000	9064	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		44177.00000	44956	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5858.00000	5576	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		57787.00000	58648	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3809.00000	3609	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		71848.00000	72766	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2512.00000	2370	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		86085.00000	87044	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1686.00000	1585	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		100327.00000	101315	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1154.00000	1081	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		114264.00000	115282	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		598.00000	555	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.39700	7.41400		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		27742.00000	28285	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		22193.00000	21634	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		38032.00000	38679	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		16556.00000	16102	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		49445.00000	50182	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12343.00000	11979	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		62097.00000	62901	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9662.00000	9366	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		75154.00000	76012	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7676.00000	7433	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		88430.00000	89330	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		6189.00000	5988	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		101790.00000	102723	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5063.00000	4895	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		114394.00000	115371	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3451.00000	3326	10.89	0.00	0.00
R201 On 02/11/2006 Bond Future			7.40300	7.42100		8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		22232.00000	36767	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		17253.00000	30649	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		5387.00000	17244	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		48887.00000	59606	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		9256.00000	22706	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		36294.00000	48605	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		14817.00000	29212	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		25696.00000	38953	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		31475.00000	45341	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		10928.00000	23655	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		42328.00000	54860	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6501.00000	17894	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		54445.00000	65223	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3618.00000	13257	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		67430.00000	76304	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		1878.00000	9614	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		80914.00000	87965	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		907.00000	6819	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		94606.00000	100068	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		407.00000	4730	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		108302.00000	112478	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		169.00000	3206	8.57	0.00	0.00
R201 On 01/02/2007 Bond Future			7.08200	7.43500		5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		27592.00000	40891	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23595.00000	14851	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9964.00000	17089	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		53262.00000	38343	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		14534.00000	23657	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		41779.00000	28859	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		20391.00000	31612	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		31873.00000	21051	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		36111.00000	51354	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16913.00000	10114	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		45843.00000	62807	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11717.00000	6639	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		56618.00000	75023	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7832.00000	4194	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		68229.00000	87775	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5043.00000	2547	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		80453.00000	100856	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3125.00000	1486	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		93080.00000	114092	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1862.00000	832	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		105927.00000	127351	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1065.00000	447	5.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.36200	7.37800		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		12844.00000	12931	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		3087.00000	1886	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2970.00000	2412	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		13335.00000	11490	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		29685.00000	30759	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		302.00000	87	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		48537.00000	49816	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		11.00000	1	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		67200.00000	68489	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		277.00000	126	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		31277.00000	29837	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		85417.00000	86705	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		103189.00000	104478	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		120530.00000	121819	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			7.36800	7.38400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		24860.00000	22325	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		15718.00000	11915	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		15246.00000	12466	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		25936.00000	21887	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		37201.00000	35440	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		8710.00000	5680	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		51752.00000	50982	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		4378.00000	2340	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		67785.00000	67894	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		1985.00000	825	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		8474.00000	6040	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		39491.00000	35787	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		118565.00000	119751	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		96.00000	13	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		84592.00000	85300	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		808.00000	247	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		101630.00000	102668	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		294.00000	62	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			7.36900	7.38600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		31768.00000	28214	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		22919.00000	18037	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		22345.00000	18592	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		33031.00000	27950	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		43111.00000	40139	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		15192.00000	10893	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		56128.00000	53989	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		9594.00000	6126	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		70467.00000	69233	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		5758.00000	3196	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		14927.00000	11390	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		45626.00000	40762	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		85732.00000	85324	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3279.00000	1542	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		101548.00000	101795	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1769.00000	687	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		117602.00000	118309	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		903.00000	282	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.37500	7.39200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		23355.00000	32067	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		15102.00000	22507	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1607.00000	5854	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		73112.00000	76053	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		3748.00000	9741	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		54595.00000	59281	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		7706.00000	15281	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		38382.00000	44650	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14123.00000	22696	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		25103.00000	32370	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		35309.00000	43303	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		8274.00000	14961	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		49473.00000	56167	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		4093.00000	9481	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65113.00000	70318	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		1817.00000	5715	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		81516.00000	85374	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		720.00000	3271	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		98145.00000	100973	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		254.00000	1775	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.40000	7.40400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		35033.00000	35088	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27819.00000	27572	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8516.00000	8498	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		79717.00000	79396	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		12884.00000	12873	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		63787.00000	63474	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		18686.00000	18690	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		49763.00000	49464	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		26056.00000	26082	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37764.00000	37488	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		45556.00000	45646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19855.00000	19643	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		57472.00000	57598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		13708.00000	13532	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		70556.00000	70719	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		9142.00000	9003	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		84544.00000	84741	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5883.00000	5777	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		99166.00000	99391	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3649.00000	3573	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		114170.00000	114419	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2180.00000	2127	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.34700	7.35700		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		52927.00000	53771	7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		9.00000	1	7.81	0.00	0.00
R204 On 04/05/2006 Bond Future			7.35300	7.36400		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		56156.00000	55054	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		4457.00000	2429	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.35500	7.36700		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		60804.00000	58298	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		9983.00000	6481	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.35900	7.37100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		14617.00000	26169	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		24586.00000	35155	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		1426.00000	7363	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		76081.00000	81034	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		3562.00000	11843	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		56088.00000	63386	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		7702.00000	18049	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		38671.00000	48036	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		24715.00000	36248	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		14223.00000	24774	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		37829.00000	48178	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		7401.00000	16767	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		53286.00000	61713	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		3431.00000	10875	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		70195.00000	76518	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		1407.00000	6747	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		87748.00000	92222	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		508.00000	3999	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		105386.00000	108470	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		161.00000	2262	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		122801.00000	124960	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		45.00000	1220	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.36800	7.37900		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		38764.00000	39165	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29059.00000	28572	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9727.00000	9841	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		83965.00000	83192	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		14583.00000	14753	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		67020.00000	66301	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		20976.00000	21214	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		52165.00000	51514	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		29028.00000	29345	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		39508.00000	38936	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		50101.00000	50589	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20720.00000	20320	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		62863.00000	63435	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		14300.00000	13983	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		76805.00000	77453	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9541.00000	9300	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		91646.00000	92358	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		6148.00000	5971	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		107101.00000	107865	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3822.00000	3699	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		122909.00000	123714	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2292.00000	2209	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.32200	7.33000		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		55432.00000	56114	8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		7.00000	1	8.46	0.00	0.00
R207 On 04/05/2006 Bond Future			7.32800	7.33600		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		58580.00000	57348	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4212.00000	2298	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.33100	7.33900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		63242.00000	60489	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		9689.00000	6262	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.33200	7.34100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		14468.00000	14771	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		22076.00000	21629	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3150.00000	3238	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		53977.00000	53317	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		7285.00000	7463	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	7.00	Put		36197.00000	35627	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		25148.00000	25588	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		12041.00000	11732	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		55265.00000	55918	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2428.00000	2332	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		39040.00000	39604	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5791.00000	5605	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		72767.00000	73474	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		880.00000	838	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		90690.00000	91424	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		274.00000	259	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		108513.00000	109257	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		73.00000	68	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		125991.00000	126739	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		17.00000	15	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.40000	7.34700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		30970.00000	28772	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38983.00000	41127	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15813.00000	14418	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		66528.00000	69475	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		22554.00000	20767	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		51621.00000	54176	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		41064.00000	38459	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		28598.00000	30335	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		52734.00000	49749	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20347.00000	21704	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		65788.00000	62466	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		14021.00000	15041	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		79970.00000	76365	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9346.00000	10083	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		94993.00000	91162	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6021.00000	6533	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		110574.00000	106572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3747.00000	4087	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		126454.00000	122330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2250.00000	2468	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10643.00000	9602	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		83617.00000	86918	8.55	0.00	0.00
Total for Derivatives:							200.00	2,777.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

200.00

2,777.00