



Daily MTM Report

Daily summary for 25/01/2006

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			6.86600	6.87400			0.00	0.00
R153 On 31/08/2010 Bond			7.31500	7.29000			0.00	0.00
R157 On 15/09/2015 Bond			7.48500	7.48500			0.00	0.00
R186 On 21/12/2026 Bond			7.14500	7.14500			0.00	0.00
R194 On 28/02/2008 Bond			7.18000	7.14000			0.00	0.00
R201 On 21/12/2014 Bond			7.47500	7.47500			0.00	0.00
R203 On 15/09/2017 Bond			7.46000	7.46000			0.00	0.00
R204 On 21/12/2018 Bond			7.44500	7.44500			0.00	0.00
R207 On 15/01/2020 Bond			7.42000	7.42000			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			236.91300	237.00800		6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		70098.00000	69141	6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		18.00000	11	6.80	0.00	0.00
GOVI On 04/05/2006 jGovi			241.10000	241.19700		4.45	55.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		112385.00000	111421	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		415.00000	421	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.48500	245.56700		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		156150.00000	155336	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		480.00000	486	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.95000	250.00600		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		200366.00000	199807	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		306.00000	307	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.42900	254.45500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		244703.00000	244443	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		153.00000	153	3.89	0.00	0.00
J152 On 28/02/2006 jSwap			9499.41624	(9499.41624)		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.30200	7.28100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.48000	7.48300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.10000	7.10000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.18400	7.15200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.47200	7.47300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.43900	7.44000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.43900	7.43900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.41400	7.41400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.04600	7.04600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/02/2006 jFra			7.07500	7.07400		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		21.00000	18	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		454.00000	447	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.95100	6.88700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		525.00000	592	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		801.00000	712	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.99400	6.93100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		913.00000	986	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1083.00000	1000	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.09700	7.03700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1319.00000	1393	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1228.00000	1155	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.23400	7.20100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1131.00000	1164	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1864.00000	1815	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.36000	7.33400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1469.00000	1497	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1876.00000	1840	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.44200	7.41600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1719.00000	1749	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1925.00000	1891	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.45300	7.42100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1957.00000	1997	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2165.00000	2120	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.19600	7.15800		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		850.00000	1022	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2567.00000	2028	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.25000	7.20200		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		10031.00000	10419	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10870.00000	10357	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.33000	7.27900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14695.00000	15135	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		14158.00000	13650	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.41100	7.35800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18534.00000	19008	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16530.00000	16022	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.48000	7.44300		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		209.00000	250	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12985.00000	11475	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.52100	7.48200		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		15916.00000	16915	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		6273.00000	5664	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.56900	7.53300		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20974.00000	21870	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9230.00000	8646	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.61600	7.58200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		25147.00000	25984	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		11391.00000	10834	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.57800	7.57000		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		41.00000	29	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		30140.00000	29536	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.59500	7.58800		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		26160.00000	26505	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2533.00000	2415	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.61800	7.61200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		30298.00000	30568	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		5039.00000	4914	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.63900	7.63600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		33963.00000	34073	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		7075.00000	6998	0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.67000	6.67100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.72100	6.72600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.84600	6.85300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86100	6.86300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93400	6.93500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98900	6.99000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93600	6.93600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96800	6.96900		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.31800	7.29400		4.47	1.00	272.00
R153 On 02/02/2006 Bond Future	7.30	Call		3255.00000	2571	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		2995.00000	3349	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2234.00000	1677	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		4140.00000	4621	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.20	Call		1448.00000	1023	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		5524.00000	6137	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		880.00000	579	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		7131.00000	7868	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		21663.00000	20623	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		16.00000	14	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		260.00000	142	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		10876.00000	11797	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.35	Call		4509.00000	3713	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		2089.00000	2331	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		5979.00000	5094	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1404.00000	1556	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		7635.00000	6684	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		908.00000	995	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		19561.00000	18521	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		31.00000	28	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		9438.00000	8444	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		566.00000	610	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		30070.00000	29031	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		1.00000	1	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		40490.00000	39452	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		124.00000	61	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		12931.00000	13905	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		1.00000	0	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		23832.00000	24869	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		50795.00000	49757	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		60985.00000	59947	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		71063.00000	70025	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		498.00000	301	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		8929.00000	9770	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		11353.00000	10334	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		340.00000	358	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		13346.00000	12313	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		196.00000	201	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		15391.00000	14352	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		110.00000	109	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		17467.00000	16427	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		59.00000	56	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		23767.00000	22728	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		8.00000	6	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		25871.00000	24832	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		4.00000	3	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		27972.00000	26934	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		2.00000	1	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.32600	7.30000		4.42	2.00	3.00
R153 On 04/05/2006 Bond Future	7.25	Call		10382.00000	9826	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		12437.00000	12947	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15886.00000	15180	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		7712.00000	8072	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22714.00000	21879	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		4420.00000	4652	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30632.00000	29700	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2326.00000	2461	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39329.00000	38333	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1118.00000	1189	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3493.00000	3227	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		26339.00000	27140	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6284.00000	5881	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		18679.00000	19342	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48499.00000	47466	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		489.00000	522	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57900.00000	56847	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		194.00000	207	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		67368.00000	66307	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		69.00000	74	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		76813.00000	75748	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		22.00000	24	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.31900	7.29300		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		13018.00000	12497	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		14688.00000	15175	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18853.00000	18224	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		10855.00000	11234	4.02	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		8227.00000	7829	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		19665.00000	20275	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25543.00000	24822	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7975.00000	8263	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32886.00000	32093	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5847.00000	6062	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40949.00000	40104	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4534.00000	4697	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49268.00000	48384	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3572.00000	3696	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57740.00000	56828	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2858.00000	2954	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		66297.00000	65364	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2321.00000	2396	5.62	0.00	0.00
R153 On 02/11/2006 Bond Future			7.31800	7.29400		3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		14507.00000	14055	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		16116.00000	16541	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		40422.00000	39718	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6133.00000	6306	4.40	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		47372.00000	46625	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4324.00000	4454	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		5937.00000	5671	3.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		26025.00000	26637	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		9737.00000	9376	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20541.00000	21056	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		20113.00000	19580	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12616.00000	12960	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		26398.00000	25796	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		9884.00000	10159	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		33212.00000	32553	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7767.00000	7985	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3178.00000	3004	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		32642.00000	33346	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54694.00000	53911	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2971.00000	3065	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		62302.00000	61492	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1988.00000	2055	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70118.00000	69287	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1295.00000	1340	4.40	0.00	0.00
R153 On 01/02/2007 Bond Future			7.32900	7.30800		3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		14331.00000	13964	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16316.00000	16667	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5321.00000	5136	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		33365.00000	33898	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		7651.00000	7410	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		26929.00000	27405	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10638.00000	10336	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21230.00000	21645	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18744.00000	18314	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12202.00000	12490	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		23855.00000	23365	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8864.00000	9092	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		29607.00000	29064	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6244.00000	6419	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		35918.00000	35329	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4260.00000	4389	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		42689.00000	42063	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2811.00000	2903	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		49815.00000	49159	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1792.00000	1855	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		57196.00000	56519	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1103.00000	1144	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		64745.00000	64053	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		654.00000	680	3.08	0.00	0.00
R157 On 02/02/2006 Bond Future			7.48700	7.48800		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		6798.00000	6485	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		5776.00000	5378	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		598.00000	476	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		21082.00000	20875	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		22768.00000	22704	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		676.00000	527	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		42769.00000	42840	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		34.00000	20	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		62964.00000	63049	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		1.00000	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		64844.00000	64758	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		6.00000	3	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		42441.00000	42353	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		82784.00000	82869	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		102208.00000	102293	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		121243.00000	121328	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		139899.00000	139984	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			7.50000	7.50100		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		20299.00000	20240	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		20383.00000	20240	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10689.00000	10629	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		31796.00000	31652	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		33070.00000	33026	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		12548.00000	12420	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48212.00000	48192	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		7492.00000	7389	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		65207.00000	65208	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4689.00000	4607	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		100874.00000	100910	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1920.00000	1872	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4515.00000	4470	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		47072.00000	46943	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		82892.00000	82913	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2965.00000	2903	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		118880.00000	118927	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1271.00000	1235	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		136521.00000	136583	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		622.00000	601	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.50300	7.50500		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		28921.00000	28927	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		29327.00000	29171	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		41327.00000	41350	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		21597.00000	21457	7.36	0.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call		18594.00000	18588	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		39536.00000	39368	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		55324.00000	55364	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		15848.00000	15726	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		71046.00000	71101	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		12206.00000	12099	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10621.00000	10608	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		52507.00000	52332	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		87383.00000	87451	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		9553.00000	9459	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		104078.00000	104158	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7623.00000	7540	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		120886.00000	120976	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		6164.00000	6091	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		136770.00000	136877	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4129.00000	4074	9.94	0.00	0.00
R157 On 02/11/2006 Bond Future			7.51000	7.51400		6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		32040.00000	32143	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		33151.00000	32937	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		87495.00000	87696	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		12166.00000	12050	8.10	0.00	100.00
R157 On 02/11/2006 Bond Future	6.75	Call		7004.00000	7032	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		69422.00000	69133	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		13143.00000	13192	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		54730.00000	54462	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		21558.00000	21634	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		42713.00000	42470	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		44243.00000	44373	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		25692.00000	25505	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		57786.00000	57943	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		19947.00000	19786	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		72316.00000	72496	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		15553.00000	15416	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		102040.00000	102265	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8494.00000	8402	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		117204.00000	117451	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5784.00000	5713	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		132799.00000	133064	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3839.00000	3786	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		148656.00000	148935	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2483.00000	2445	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		164629.00000	164919	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1565.00000	1538	8.10	0.00	0.00
R157 On 01/02/2007 Bond Future			7.52400	7.53100		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		30645.00000	30873	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		33043.00000	32730	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		15569.00000	15700	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		57416.00000	57007	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		22266.00000	22443	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		44203.00000	43839	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		40711.00000	40992	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23932.00000	23672	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		52361.00000	52694	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16763.00000	16555	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		65406.00000	65787	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11335.00000	11175	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		79591.00000	80014	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7390.00000	7272	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		94638.00000	95095	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4639.00000	4556	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		110270.00000	110755	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2802.00000	2745	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		126245.00000	126750	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1627.00000	1590	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		142363.00000	142881	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		907.00000	885	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		158471.00000	158999	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		486.00000	473	5.53	0.00	0.00
R186 On 02/02/2006 Bond Future			7.14600	7.14600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		17311.00000	16926	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		3247.00000	2862	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1727.00000	1451	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		21847.00000	21571	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		47121.00000	47073	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		138.00000	90	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		78695.00000	78694	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		2.00000	1	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		109246.00000	109246	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		0.00000	0	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		92514.00000	92514	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		11.00000	6	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		55637.00000	55632	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		138691.00000	138691	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		167076.00000	167076	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		194446.00000	194446	14.39	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		220844.00000	220844	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.14500	7.14600		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		35722.00000	35663	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		21757.00000	21563	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		18100.00000	18024	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		38076.00000	37865	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		58488.00000	58468	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		11827.00000	11672	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		84377.00000	84401	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		6211.00000	6100	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		112057.00000	112113	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3529.00000	3449	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2308.00000	2272	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		94130.00000	93959	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6913.00000	6851	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		62132.00000	61935	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		139868.00000	139947	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2068.00000	2013	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		167282.00000	167378	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1257.00000	1218	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		194042.00000	194149	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		793.00000	766	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		219852.00000	219973	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		340.00000	325	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.14000	7.14100		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		46857.00000	46833	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		32319.00000	32160	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		28416.00000	28378	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		47575.00000	47403	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		68740.00000	68736	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		21731.00000	21593	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		92905.00000	92924	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		14600.00000	14484	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		119064.00000	119100	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10587.00000	10488	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		14607.00000	14568	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		68745.00000	68571	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		145487.00000	145538	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7914.00000	7831	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		171704.00000	171768	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		6068.00000	5997	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		197500.00000	197573	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4788.00000	4727	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		221764.00000	221855	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2924.00000	2881	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		245798.00000	245902	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1737.00000	1707	14.77	0.00	0.00
R186 On 02/11/2006 Bond Future			7.13400	7.13600		11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		62153.00000	62208	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		47053.00000	46841	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		46235.00000	46263	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		64584.00000	64345	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		80597.00000	80683	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		33254.00000	33073	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		101205.00000	101324	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		22777.00000	22628	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		123515.00000	123665	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		15108.00000	14991	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		147026.00000	147205	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9702.00000	9614	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		171254.00000	171458	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		6031.00000	5967	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		195777.00000	196000	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3630.00000	3585	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		220253.00000	220490	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		2115.00000	2086	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		22606.00000	22599	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		111693.00000	111419	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		33047.00000	33054	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		86107.00000	85847	11.15	0.00	0.00
R186 On 01/02/2007 Bond Future			7.13100	7.13500		10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		65104.00000	65327	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		49983.00000	49675	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		49333.00000	49506	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		67411.00000	67054	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		25397.00000	25487	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		113650.00000	113209	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		36087.00000	36215	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		88605.00000	88202	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		83211.00000	83484	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		36079.00000	35822	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		103337.00000	103660	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25332.00000	25125	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		125077.00000	125446	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17291.00000	17130	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		147991.00000	148400	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11471.00000	11348	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		171647.00000	172089	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		7394.00000	7305	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		195655.00000	196123	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4632.00000	4569	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		219692.00000	220180	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2820.00000	2778	10.44	0.00	0.00
R194 On 02/02/2006 Bond Future			7.18400	7.14500		2.10	50.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2569.00000	1972	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		525.00000	688	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		301.00000	153	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		3133.00000	3744	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6919.00000	6167	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		29.00000	37	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		11708.00000	10948	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1.00000	1	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		16496.00000	15736	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		17635.00000	18395	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		12671.00000	13431	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		3.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		7740.00000	8497	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		21256.00000	20496	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		25987.00000	25227	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		30690.00000	29930	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		35365.00000	34605	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			7.18100	7.13600		1.96	50.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4781.00000	4321	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2816.00000	3132	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2451.00000	2140	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4801.00000	5266	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7825.00000	7245	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1570.00000	1766	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11355.00000	10691	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		831.00000	944	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15204.00000	14490	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		436.00000	498	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		143.00000	112	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		15579.00000	16323	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		442.00000	359	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		11492.00000	12185	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1132.00000	956	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7820.00000	8420	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19245.00000	18504	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		255.00000	291	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		23338.00000	22583	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		150.00000	170	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		27458.00000	26694	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		93.00000	106	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		31577.00000	30808	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		58.00000	66	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.13900	7.09100		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4116.00000	3784	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5480.00000	5866	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6318.00000	5898	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3940.00000	4239	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8912.00000	8418	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2810.00000	3035	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11805.00000	11253	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1998.00000	2164	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14917.00000	14320	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1422.00000	1544	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2644.00000	2399	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7768.00000	8242	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18248.00000	17621	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1084.00000	1175	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21672.00000	21023	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		856.00000	926	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25127.00000	24463	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		677.00000	731	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28622.00000	27946	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		555.00000	598	2.42	0.00	0.00
R194 On 02/11/2006 Bond Future			7.10000	7.05200		1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6632.00000	6327	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		7291.00000	7594	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		2235.00000	2093	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		15686.00000	16152	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		3032.00000	2853	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		13263.00000	13693	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		4020.00000	3801	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11047.00000	11437	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		5216.00000	4955	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		9053.00000	9400	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8270.00000	7921	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		5766.00000	6025	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		10126.00000	9735	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4472.00000	4689	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12190.00000	11759	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3400.00000	3577	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14444.00000	13977	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2530.00000	2672	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16866.00000	16368	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1843.00000	1953	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19431.00000	18907	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1312.00000	1395	1.88	0.00	0.00
R194 On 01/02/2007 Bond Future			7.07800	7.03100		1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5099.00000	4858	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5419.00000	5660	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1571.00000	1467	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12262.00000	12640	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2191.00000	2056	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10274.00000	10623	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2975.00000	2807	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8461.00000	8776	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3941.00000	3737	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6839.00000	7118	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6452.00000	6173	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4203.00000	4407	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7996.00000	7681	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3187.00000	3356	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9719.00000	9371	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2361.00000	2496	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11605.00000	11227	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1706.00000	1812	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13631.00000	13228	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1202.00000	1282	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15775.00000	15351	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		825.00000	883	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18013.00000	17572	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		551.00000	593	1.21	0.00	0.00
R201 On 02/02/2006 Bond Future			7.47700	7.47800		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		6020.00000	5759	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		4540.00000	4212	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		668.00000	546	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		16156.00000	15966	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18703.00000	18641	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		592.00000	463	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		34449.00000	34502	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		36.00000	21	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		50396.00000	50462	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		2.00000	1	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		68484.00000	68417	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		50462.00000	50395	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		12.00000	7	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		32811.00000	32738	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		66061.00000	66128	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		81420.00000	81487	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		96478.00000	96545	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		111242.00000	111309	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			7.49000	7.49100		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17640.00000	17587	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		17048.00000	16929	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		27722.00000	27681	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		10849.00000	10742	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39559.00000	39536	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		6719.00000	6630	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		52833.00000	52827	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		4335.00000	4263	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		66684.00000	66693	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2828.00000	2771	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		80793.00000	80815	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1874.00000	1830	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		94958.00000	94990	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1264.00000	1230	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		108837.00000	108882	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		651.00000	630	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.49500	7.49700		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24586.00000	24588	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		24393.00000	24266	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		34360.00000	34374	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		18241.00000	18126	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		45356.00000	45383	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		13610.00000	13509	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		57694.00000	57733	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		10616.00000	10527	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		70519.00000	70568	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		8396.00000	8317	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83620.00000	83679	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		6736.00000	6666	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		96851.00000	96918	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5481.00000	5419	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		109328.00000	109408	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3741.00000	3693	10.89	0.00	0.00
R201 On 02/11/2006 Bond Future			7.50000	7.50400		8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		33163.00000	33233	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		33414.00000	33233	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		15055.00000	15079	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		63787.00000	63559	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		20057.00000	20093	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		52326.00000	52111	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		26085.00000	26137	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		42195.00000	41996	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		41275.00000	41365	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		25959.00000	25798	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		50364.00000	50476	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		19769.00000	19629	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		60340.00000	60473	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		14745.00000	14626	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		71085.00000	71238	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		10764.00000	10666	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		82463.00000	82636	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7687.00000	7608	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		94335.00000	94525	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		5367.00000	5305	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		106564.00000	106768	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3662.00000	3615	8.57	0.00	0.00
R201 On 01/02/2007 Bond Future			7.51100	7.51800		5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		24806.00000	24989	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25910.00000	25664	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		12716.00000	12823	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		45062.00000	44739	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		8584.00000	8660	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		56983.00000	56629	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		18095.00000	18238	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		34678.00000	34392	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		32850.00000	33075	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18753.00000	18549	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		42147.00000	42413	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13122.00000	12959	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52547.00000	52851	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8862.00000	8737	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		63851.00000	64188	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5767.00000	5674	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		75838.00000	76202	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3611.00000	3546	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		88291.00000	88676	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2174.00000	2130	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101018.00000	101418	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1257.00000	1229	5.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.46200	7.46200		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		6484.00000	6217	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		3457.00000	3191	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		445.00000	347	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		17542.00000	17443	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		22788.00000	22747	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		135.00000	94	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		41796.00000	41796	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		1.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		60469.00000	60469	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		4.00000	2	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		37734.00000	37732	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		78686.00000	78686	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		96459.00000	96459	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		113799.00000	113799	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 04/05/2006 Bond Future			7.47100	7.47200		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		17341.00000	17302	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		15144.00000	15026	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		9041.00000	8993	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		26675.00000	26549	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29091.00000	29077	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		7544.00000	7451	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		43676.00000	43695	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		3247.00000	3187	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		60049.00000	60097	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		1193.00000	1162	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4034.00000	3994	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		41995.00000	41876	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		111546.00000	111623	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		21.00000	20	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		77211.00000	77276	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		371.00000	358	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		94489.00000	94563	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		97.00000	93	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			7.47300	7.47400		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		23465.00000	23447	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		21456.00000	21360	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14955.00000	14928	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		32480.00000	32376	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34359.00000	34356	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		13280.00000	13199	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		47356.00000	47371	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		7661.00000	7599	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		61970.00000	62004	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		4101.00000	4057	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		8821.00000	8793	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		46360.00000	46255	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		77644.00000	77694	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		2030.00000	2003	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		93867.00000	93929	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		927.00000	911	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		110249.00000	110318	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		390.00000	382	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.47700	7.48000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27496.00000	27568	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		25974.00000	25818	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		19033.00000	19080	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		36744.00000	36563	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4526.00000	4531	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		82762.00000	82538	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7756.00000	7770	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		65334.00000	65119	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		12502.00000	12529	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		49909.00000	49708	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		37873.00000	37973	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		17569.00000	17440	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		49985.00000	50114	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		11337.00000	11237	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		63527.00000	63682	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6961.00000	6888	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		78125.00000	78303	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		4059.00000	4008	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		93405.00000	93601	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		2244.00000	2211	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.48700	7.49200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31222.00000	31375	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		30623.00000	30402	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7087.00000	7126	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		84902.00000	84567	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		10933.00000	10993	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		68451.00000	68137	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		16144.00000	16230	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		53835.00000	53547	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22881.00000	22998	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		41204.00000	40947	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41141.00000	41331	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		22056.00000	21871	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		52516.00000	52742	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		15367.00000	15219	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		65141.00000	65401	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		10342.00000	10228	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		78761.00000	79051	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6715.00000	6630	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		93103.00000	93417	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4201.00000	4141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		107906.00000	108240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2532.00000	2491	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.44700	7.44700		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		45287.00000	45287	7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		1.00000	0	7.81	0.00	0.00
R204 On 04/05/2006 Bond Future			7.45600	7.45600		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		47351.00000	47301	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		3349.00000	3299	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.45800	7.46000		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		51222.00000	51302	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		8082.00000	7998	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.46100	7.46400		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31313.00000	31389	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		28400.00000	28232	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22154.00000	22205	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		39701.00000	39509	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5790.00000	5796	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		88023.00000	87785	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9566.00000	9582	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		69670.00000	69442	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14942.00000	14972	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		53490.00000	53276	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		42375.00000	42479	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		19525.00000	19386	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		55148.00000	55281	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		12870.00000	12761	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		69328.00000	69490	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		8118.00000	8036	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		84555.00000	84740	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4893.00000	4834	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		100461.00000	100665	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2814.00000	2775	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		116722.00000	116940	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1543.00000	1518	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.46800	7.47300		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		34380.00000	34546	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		32225.00000	31991	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25362.00000	25491	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		43392.00000	43121	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		8048.00000	8092	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		89837.00000	89481	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		12307.00000	12373	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		72293.00000	71960	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		18026.00000	18121	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		56764.00000	56459	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		45037.00000	45243	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		23206.00000	23011	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		57191.00000	57435	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		16178.00000	16022	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		70618.00000	70897	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10903.00000	10783	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		85044.00000	85355	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7096.00000	7007	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		100184.00000	100520	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4455.00000	4392	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		115764.00000	116121	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2697.00000	2654	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.42100	7.42200		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		47555.00000	47640	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			7.43000	7.43100		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		49500.00000	49524	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		3168.00000	3107	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.43300	7.43500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53319.00000	53403	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		7795.00000	7713	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.43300	7.43700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		20311.00000	20464	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		15146.00000	14969	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		11086.00000	11179	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		26635.00000	26399	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2114.00000	2134	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		60883.00000	60574	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5247.00000	5294	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		42101.00000	41819	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		48247.00000	48511	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		3351.00000	3286	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		32930.00000	33143	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		7622.00000	7506	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		65221.00000	65519	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1275.00000	1244	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		82892.00000	83208	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		417.00000	405	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		100615.00000	100940	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		117.00000	113	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		118061.00000	118389	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		28.00000	27	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.43800	7.44300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		36361.00000	36535	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		31742.00000	31509	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27005.00000	27141	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		42865.00000	42594	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13305.00000	13376	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71866.00000	71530	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		19335.00000	19435	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		56248.00000	55942	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		47341.00000	47555	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		22800.00000	22607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		59783.00000	60036	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		15862.00000	15708	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		73452.00000	73740	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		10674.00000	10555	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		88066.00000	88385	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6941.00000	6853	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		103338.00000	103683	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4358.00000	4296	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		118998.00000	119362	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2640.00000	2598	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8774.00000	8821	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		89594.00000	89235	8.55	0.00	0.00

Total for Derivatives:

158.00

2,757.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

158.00

2,757.00