

Daily MTM Report

Daily summary for 26/01/2006

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	6.86600			0.00	0.00
R153 On 31/08/2010 Bond			7.33500	7.31500			0.00	0.00
R157 On 15/09/2015 Bond			7.48500	7.48500			0.00	0.00
R186 On 21/12/2026 Bond			7.15000	7.14500			0.00	0.00
R194 On 28/02/2008 Bond			7.20500	7.18000			0.00	0.00
R201 On 21/12/2014 Bond			7.47500	7.47500			0.00	0.00
R203 On 15/09/2017 Bond			7.46500	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			7.41600	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			236.82700	236.91300		6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		69141.00000	68276	6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		11.00000	6	6.80	0.00	0.00
GOVI On 04/05/2006 jGovi			241.00900	241.10000		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		111421.00000	110515	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		421.00000	425	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.39000	245.48500		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		155336.00000	154394	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		486.00000	494	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.85800	249.95000		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		199807.00000	198892	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		307.00000	312	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.34700	254.42900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		244443.00000	243625	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		153.00000	155	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			7.31900	7.30200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.47800	7.48000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.10500	7.10000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.20500	7.18400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.47100	7.47200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.44300	7.43900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.43800	7.43900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.40900	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			7.07200	7.07500		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		18.00000	13	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		447.00000	449	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.98000	6.95100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		592.00000	623	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		712.00000	672	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.01800	6.99400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		986.00000	1013	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1000.00000	968	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.15800	7.09700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1393.00000	1471	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1155.00000	1084	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.28100	7.23400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1164.00000	1212	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1815.00000	1748	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.40500	7.36000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1497.00000	1547	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1840.00000	1780	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.48900	7.44200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1749.00000	1803	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1891.00000	1830	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.48700	7.45300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1997.00000	2039	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2120.00000	2073	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.23100	7.19600		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		1022.00000	1206	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2028.00000	1559	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.28600	7.25000		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		10419.00000	10697	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10357.00000	9974	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.36000	7.33000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		15135.00000	15382	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13650.00000	13341	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.43400	7.41100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		19008.00000	19199	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16022.00000	15786	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.50500	7.48000		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		250.00000	258	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11475.00000	10437	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.54500	7.52100		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		16915.00000	17531	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		5664.00000	5292	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.59100	7.56900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		21870.00000	22415	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		8646.00000	8288	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.63500	7.61600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		25984.00000	26445	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10834.00000	10519	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.58500	7.57800		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		29.00000	18	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		29536.00000	29018	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.60300	7.59500		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		26505.00000	26920	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2415.00000	2288	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.62400	7.61800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		30568.00000	30845	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		4914.00000	4789	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.64400	7.63900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		34073.00000	34291	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		6998.00000	6883	0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.67000	6.67000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.72000	6.72100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.84400	6.84600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.85900	6.86100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93200	6.93400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98700	6.98900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93500	6.93600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96800	6.96800		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.33800	7.31800		4.47	16.00	266.00
R153 On 02/02/2006 Bond Future	7.30	Call		2571.00000	2009	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		3349.00000	3651	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1677.00000	1235	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		4621.00000	5043	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.20	Call		1023.00000	701	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		6137.00000	6679	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		579.00000	364	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		7868.00000	8517	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		20623.00000	19756	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		14.00000	10	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		142.00000	72	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		11797.00000	12590	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.35	Call		3713.00000	3045	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		2331.00000	2527	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		5094.00000	4341	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1556.00000	1668	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		6684.00000	5872	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		995.00000	1048	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		18521.00000	17651	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		28.00000	23	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		8444.00000	7597	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		610.00000	627	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		29031.00000	28167	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		1.00000	0	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		39452.00000	38588	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		61.00000	27	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		13905.00000	14735	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		24869.00000	25733	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		49757.00000	48893	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		59947.00000	59083	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		70025.00000	69161	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		301.00000	171	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		9770.00000	10504	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10334.00000	9468	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		358.00000	356	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12313.00000	11441	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		201.00000	193	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		14352.00000	13479	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		109.00000	100	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		16427.00000	15555	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		56.00000	49	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		22728.00000	21862	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		6.00000	4	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		24832.00000	23967	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		3.00000	2	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		26934.00000	26069	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1.00000	1	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.34800	7.32600		4.42	12.00	9.00
R153 On 04/05/2006 Bond Future	7.25	Call		9826.00000	9360	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		12947.00000	13383	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15180.00000	14586	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		8072.00000	8379	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21879.00000	21175	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		4652.00000	4849	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29700.00000	28913	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2461.00000	2575	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38333.00000	37491	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1189.00000	1248	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3227.00000	3007	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		27140.00000	27821	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5881.00000	5545	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		19342.00000	19907	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47466.00000	46592	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		522.00000	549	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		56847.00000	55957	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		207.00000	219	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66307.00000	65409	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		74.00000	79	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		75748.00000	74847	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		24.00000	25	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.34200	7.31900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12497.00000	12043	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		15175.00000	15612	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18224.00000	17672	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		11234.00000	11573	4.02	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7829.00000	7483	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		20275.00000	20820	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		24822.00000	24188	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		8263.00000	8520	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32093.00000	31394	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		6062.00000	6254	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40104.00000	39358	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4697.00000	4843	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48384.00000	47603	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3696.00000	3807	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56828.00000	56021	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2954.00000	3038	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65364.00000	64538	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2396.00000	2461	5.62	0.00	0.00
R153 On 02/11/2006 Bond Future			7.34300	7.31800		3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		14055.00000	13594	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		16541.00000	16992	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39718.00000	38992	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6306.00000	6492	4.40	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46625.00000	45852	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4454.00000	4593	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		5671.00000	5405	3.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		26637.00000	27282	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		9376.00000	9010	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		21056.00000	21602	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		19580.00000	19034	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12960.00000	13326	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25796.00000	25178	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10159.00000	10452	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32553.00000	31875	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7985.00000	8219	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3004.00000	2832	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		33346.00000	34085	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53911.00000	53101	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3065.00000	3167	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61492.00000	60652	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2055.00000	2127	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69287.00000	68424	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1340.00000	1390	4.40	0.00	0.00
R153 On 01/02/2007 Bond Future			7.35500	7.32900		3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13964.00000	13524	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16667.00000	17115	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5136.00000	4916	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		33898.00000	34566	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		7410.00000	7123	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		27405.00000	28006	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10336.00000	9973	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21645.00000	22171	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18314.00000	17794	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12490.00000	12858	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		23365.00000	22771	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9092.00000	9386	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		29064.00000	28402	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6419.00000	6645	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		35329.00000	34609	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4389.00000	4557	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		42063.00000	41294	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2903.00000	3022	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		49159.00000	48353	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1855.00000	1937	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		56519.00000	55685	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1144.00000	1198	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		64053.00000	63199	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		680.00000	714	3.08	0.00	0.00
R157 On 02/02/2006 Bond Future			7.48700	7.48700		7.56	16.00	138.00
R157 On 02/02/2006 Bond Future	7.50	Call		6485.00000	6104	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		5378.00000	4997	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		476.00000	356	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		20875.00000	20754	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		22704.00000	22571	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		527.00000	394	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		42840.00000	42831	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		20.00000	10	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		63049.00000	63048	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		64758.00000	64758	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		3.00000	1	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		42353.00000	42351	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		82869.00000	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		102293.00000	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		121328.00000	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		139984.00000	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	7.50000		7.59	14.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		20240.00000	20137	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		20240.00000	20137	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10629.00000	10540	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		31652.00000	31563	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		33026.00000	32927	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		12420.00000	12321	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		48192.00000	48107	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		7389.00000	7304	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		65208.00000	65139	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4607.00000	4537	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		100910.00000	100868	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1872.00000	1830	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4470.00000	4409	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		46943.00000	46882	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		82913.00000	82858	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2903.00000	2848	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		118927.00000	118895	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1235.00000	1203	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		136583.00000	136564	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		601.00000	582	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.50300	7.50300		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		28927.00000	28851	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		29171.00000	29095	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		41350.00000	41272	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		21457.00000	21380	7.36	0.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call		18588.00000	18518	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		39368.00000	39298	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		55364.00000	55290	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		15726.00000	15652	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		71101.00000	71032	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		12099.00000	12029	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10608.00000	10551	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		52332.00000	52275	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		87451.00000	87387	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		9459.00000	9394	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		104158.00000	104099	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7540.00000	7482	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		120976.00000	120923	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		6091.00000	6038	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		136877.00000	136835	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4074.00000	4032	9.94	0.00	0.00
R157 On 02/11/2006 Bond Future			7.51000	7.51000		6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		32143.00000	32085	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		32937.00000	32879	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		87696.00000	87645	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		12050.00000	11999	8.10	0.00	100.00
R157 On 02/11/2006 Bond Future	6.75	Call		7032.00000	6999	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		69133.00000	69100	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		13192.00000	13148	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		54462.00000	54417	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		21634.00000	21580	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		42470.00000	42417	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		44373.00000	44314	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		25505.00000	25446	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		57943.00000	57885	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		19786.00000	19728	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		72496.00000	72441	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		15416.00000	15361	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		102265.00000	102223	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8402.00000	8359	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		117451.00000	117416	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5713.00000	5679	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		133064.00000	133037	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3786.00000	3760	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		148935.00000	148915	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2445.00000	2425	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		164919.00000	164905	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1538.00000	1524	8.10	0.00	0.00
R157 On 01/02/2007 Bond Future			7.52300	7.52400		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		30873.00000	30870	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		32730.00000	32649	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		15700.00000	15686	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		57007.00000	56916	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		22443.00000	22433	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		43839.00000	43752	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		40992.00000	40996	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23672.00000	23600	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		52694.00000	52709	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16555.00000	16493	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		65787.00000	65813	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11175.00000	11125	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		80014.00000	80052	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7272.00000	7232	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		95095.00000	95143	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4556.00000	4526	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		110755.00000	110811	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2745.00000	2724	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		126750.00000	126813	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1590.00000	1576	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		142881.00000	142949	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		885.00000	876	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		158999.00000	159070	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		473.00000	467	5.53	0.00	0.00
R186 On 02/02/2006 Bond Future			7.15100	7.14600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		16926.00000	16004	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		2862.00000	2621	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1451.00000	1090	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		21571.00000	21891	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		47073.00000	46361	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		90.00000	59	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		78694.00000	78012	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		1.00000	0	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		109246.00000	108564	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	93195	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		6.00000	2	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		55632.00000	56309	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		138691.00000	138010	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	166395	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	193765	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	220163	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			7.15100	7.14500		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		35663.00000	35047	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		21563.00000	21759	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		18024.00000	17578	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		37865.00000	38230	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		58468.00000	57742	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		11672.00000	11757	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		84401.00000	83617	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		6100.00000	6128	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		112113.00000	111304	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3449.00000	3452	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2272.00000	2160	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		93959.00000	94658	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6851.00000	6603	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		61935.00000	62498	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		139947.00000	139129	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2013.00000	2006	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		167378.00000	166557	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1218.00000	1209	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		194149.00000	193328	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		766.00000	757	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		219973.00000	219156	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		325.00000	320	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.14500	7.14000		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		46833.00000	46346	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		32160.00000	32346	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		28378.00000	27993	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		47403.00000	47690	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		68736.00000	68175	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		21593.00000	21704	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		92924.00000	92314	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		14484.00000	14546	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		119100.00000	118460	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10488.00000	10520	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		14568.00000	14304	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		68571.00000	68979	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		145538.00000	144879	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7831.00000	7844	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		171768.00000	171098	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5997.00000	5999	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		197573.00000	196897	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4727.00000	4722	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		221855.00000	221177	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2881.00000	2874	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		245902.00000	245224	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1707.00000	1701	14.77	0.00	0.00
R186 On 02/11/2006 Bond Future			7.13900	7.13400		11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		62208.00000	61736	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		46841.00000	47036	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		46263.00000	45855	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		64345.00000	64605	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		80683.00000	80155	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		33073.00000	33213	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		101324.00000	100751	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		22628.00000	22723	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		123665.00000	123059	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		14991.00000	15052	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		147205.00000	146574	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9614.00000	9651	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		171458.00000	170811	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		5967.00000	5988	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		196000.00000	195343	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3585.00000	3596	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		220490.00000	219827	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		2086.00000	2091	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		22599.00000	22331	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		111419.00000	111819	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		33054.00000	32716	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		85847.00000	86176	11.15	0.00	0.00
R186 On 01/02/2007 Bond Future			7.13600	7.13100		10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		65327.00000	64877	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		49675.00000	49888	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		49506.00000	49116	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		67054.00000	67327	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		25487.00000	25225	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		113209.00000	113610	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		36215.00000	35889	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		88202.00000	88539	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		83484.00000	82981	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		35822.00000	35982	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		103660.00000	103112	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25125.00000	25240	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		125446.00000	124862	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17130.00000	17209	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		148400.00000	147789	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11348.00000	11401	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		172089.00000	171459	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		7305.00000	7338	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		196123.00000	195480	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4569.00000	4589	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		220180.00000	219529	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2778.00000	2789	10.44	0.00	0.00
R194 On 02/02/2006 Bond Future			7.20900	7.18400		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1972.00000	1587	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		688.00000	790	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		153.00000	80	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		3744.00000	4158	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6167.00000	5681	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		37.00000	37	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10948.00000	10461	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1.00000	0	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		15736.00000	15249	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		18395.00000	18882	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		13431.00000	13917	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		1.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		8497.00000	8983	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		20496.00000	20009	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		25227.00000	24740	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		29930.00000	29444	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		34605.00000	34119	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			7.21100	7.18100		1.96	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4321.00000	4022	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3132.00000	3351	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2140.00000	1942	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		5266.00000	5585	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7245.00000	6864	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1766.00000	1901	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10691.00000	10252	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		944.00000	1021	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14490.00000	14015	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		498.00000	540	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		112.00000	93	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16323.00000	16822	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		359.00000	309	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		12185.00000	12652	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		956.00000	846	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		8420.00000	8827	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18504.00000	18011	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		291.00000	315	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22583.00000	22080	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		170.00000	184	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26694.00000	26185	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		106.00000	113	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30808.00000	30296	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		66.00000	70	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.17400	7.13900		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5898.00000	5599	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4239.00000	4464	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3784.00000	3549	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5866.00000	6156	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8418.00000	8063	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3035.00000	3204	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11253.00000	10854	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2164.00000	2289	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14320.00000	13887	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1544.00000	1635	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2399.00000	2228	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8242.00000	8594	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17621.00000	17165	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1175.00000	1243	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21023.00000	20552	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		926.00000	978	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24463.00000	23979	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		731.00000	771	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27946.00000	27453	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		598.00000	629	2.42	0.00	0.00
R194 On 02/11/2006 Bond Future			7.14100	7.10000		1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6327.00000	6072	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		7594.00000	7858	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		2093.00000	1976	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		16152.00000	16553	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2853.00000	2705	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		13693.00000	14064	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3801.00000	3620	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11437.00000	11774	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4955.00000	4738	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		9400.00000	9701	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7921.00000	7628	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		6025.00000	6251	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		9735.00000	9406	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4689.00000	4878	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11759.00000	11396	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3577.00000	3732	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13977.00000	13583	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2672.00000	2796	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16368.00000	15946	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1953.00000	2049	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18907.00000	18462	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1395.00000	1469	1.88	0.00	0.00
R194 On 01/02/2007 Bond Future			7.12400	7.07800		1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4858.00000	4628	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5660.00000	5903	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1467.00000	1369	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12640.00000	13016	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2056.00000	1930	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10623.00000	10969	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2807.00000	2649	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8776.00000	9091	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3737.00000	3544	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7118.00000	7398	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6173.00000	5907	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4407.00000	4613	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7681.00000	7379	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3356.00000	3526	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9371.00000	9036	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2496.00000	2634	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11227.00000	10862	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1812.00000	1919	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13228.00000	12837	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1282.00000	1364	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15351.00000	14938	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		883.00000	944	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17572.00000	17142	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		593.00000	636	1.21	0.00	0.00
R201 On 02/02/2006 Bond Future			7.47700	7.47700		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		5759.00000	5442	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		4212.00000	3895	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		546.00000	421	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		15966.00000	15841	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18641.00000	18526	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		463.00000	348	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		34502.00000	34492	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		21.00000	11	8.41	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	8.25	Call		50462.00000	50462	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1.00000	0	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		0.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		68417.00000	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		50395.00000	50395	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		7.00000	3	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		32738.00000	32735	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		66128.00000	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		81487.00000	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		96545.00000	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		111309.00000	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	7.49000		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17587.00000	17500	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		16929.00000	16842	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		27681.00000	27596	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		10742.00000	10658	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39536.00000	39462	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		6630.00000	6557	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		52827.00000	52765	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		4263.00000	4201	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		66693.00000	66644	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2771.00000	2722	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		80815.00000	80776	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1830.00000	1791	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		94990.00000	94960	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1230.00000	1200	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		108882.00000	108863	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		630.00000	611	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.49500	7.49500		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24588.00000	24524	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		24266.00000	24202	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		34374.00000	34309	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		18126.00000	18061	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		45383.00000	45321	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		13509.00000	13447	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		57733.00000	57674	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		10527.00000	10468	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		70568.00000	70513	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		8317.00000	8262	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83679.00000	83629	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		6666.00000	6615	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		96918.00000	96872	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5419.00000	5373	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		109408.00000	109372	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3693.00000	3656	10.89	0.00	0.00
R201 On 02/11/2006 Bond Future			7.50000	7.50000		8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		33233.00000	33174	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		33233.00000	33174	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		15079.00000	15027	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		63559.00000	63508	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		20093.00000	20038	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		52111.00000	52055	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		26137.00000	26078	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		41996.00000	41938	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		41365.00000	41307	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		25798.00000	25740	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		50476.00000	50422	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		19629.00000	19574	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		60473.00000	60424	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		14626.00000	14577	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		71238.00000	71195	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		10666.00000	10623	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		82636.00000	82599	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7608.00000	7571	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		94525.00000	94494	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		5305.00000	5275	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		106768.00000	106744	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3615.00000	3591	8.57	0.00	0.00
R201 On 01/02/2007 Bond Future			7.51000	7.51100		5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		24989.00000	24986	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25664.00000	25600	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		12823.00000	12812	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		44739.00000	44667	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		8660.00000	8648	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		56629.00000	56556	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		18238.00000	18230	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		34392.00000	34323	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		33075.00000	33079	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18549.00000	18492	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		42413.00000	42426	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12959.00000	12910	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52851.00000	52873	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8737.00000	8697	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		64188.00000	64218	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5674.00000	5643	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		76202.00000	76240	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3546.00000	3523	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		88676.00000	88721	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2130.00000	2114	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101418.00000	101469	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1229.00000	1218	5.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.46700	7.46200		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		6217.00000	5692	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		3191.00000	3065	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		347.00000	234	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		17443.00000	17730	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		22747.00000	22320	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		94.00000	67	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		41796.00000	41397	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		60469.00000	60070	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		2.00000	1	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		37732.00000	38130	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		78686.00000	78287	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	96060	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	113400	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			7.47600	7.47100		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		17302.00000	17013	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		15026.00000	15130	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		8993.00000	8785	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		26549.00000	26734	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29077.00000	28728	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		7451.00000	7495	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		43695.00000	43314	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		3187.00000	3198	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		60097.00000	59703	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		1162.00000	1162	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3994.00000	3868	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		41876.00000	42143	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		111623.00000	111230	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		20.00000	20	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		77276.00000	76881	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		358.00000	356	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		94563.00000	94169	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		93.00000	91	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			7.47800	7.47300		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		23447.00000	23186	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		21360.00000	21485	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14928.00000	14722	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		32376.00000	32557	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34356.00000	34047	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		13199.00000	13278	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		47371.00000	47027	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		7599.00000	7642	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		62004.00000	61638	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		4057.00000	4079	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		8793.00000	8643	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		46255.00000	46491	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		77694.00000	77315	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		2003.00000	2011	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		93929.00000	93545	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		911.00000	914	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		110318.00000	109932	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		382.00000	382	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.48200	7.47700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		27568.00000	27322	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		25818.00000	25952	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		19080.00000	18878	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		36563.00000	36742	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4531.00000	4453	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		82538.00000	82841	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		7770.00000	7656	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		65119.00000	65386	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		12529.00000	12373	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		49708.00000	49932	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		37973.00000	37687	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		17440.00000	17535	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		50114.00000	49795	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		11237.00000	11299	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		63682.00000	63339	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6888.00000	6926	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		78303.00000	77943	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		4008.00000	4030	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		93601.00000	93231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		2211.00000	2222	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.49200	7.48700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		31375.00000	31139	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		30402.00000	30540	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7126.00000	7033	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		84567.00000	84849	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		10993.00000	10868	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		68137.00000	68386	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		16230.00000	16068	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		53547.00000	53760	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		22998.00000	22800	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		40947.00000	41123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		41331.00000	41062	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		21871.00000	21976	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		52742.00000	52444	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		15219.00000	15295	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		65401.00000	65079	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		10228.00000	10280	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		79051.00000	78710	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6630.00000	6664	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		93417.00000	93064	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4141.00000	4163	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		108240.00000	107878	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2491.00000	2503	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.44600	7.44700		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		45287.00000	45371	7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	7.81	0.00	0.00
R204 On 04/05/2006 Bond Future			7.45600	7.45600		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		47301.00000	47251	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		3299.00000	3249	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.45900	7.45800		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		51302.00000	51191	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		7998.00000	7969	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.46100	7.46100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31389.00000	31336	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		28232.00000	28179	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		22205.00000	22153	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		39509.00000	39457	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		5796.00000	5765	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		87785.00000	87754	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		9582.00000	9541	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		69442.00000	69402	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		14972.00000	14925	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		53276.00000	53229	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		42479.00000	42429	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		19386.00000	19336	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		55281.00000	55238	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		12761.00000	12717	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		69490.00000	69454	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		8036.00000	8000	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		84740.00000	84712	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4834.00000	4807	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		100665.00000	100646	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2775.00000	2755	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		116940.00000	116927	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1518.00000	1505	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.46700	7.46800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		34546.00000	34544	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		31991.00000	31909	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		25491.00000	25481	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		43121.00000	43031	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		8092.00000	8077	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		89481.00000	89385	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		12373.00000	12357	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		71960.00000	71864	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		18121.00000	18107	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		56459.00000	56366	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		45243.00000	45250	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		23011.00000	22938	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		57435.00000	57453	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		16022.00000	15960	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		70897.00000	70927	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10783.00000	10733	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		85355.00000	85396	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7007.00000	6968	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		100520.00000	100571	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4392.00000	4363	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		116121.00000	116180	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2654.00000	2633	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.41700	7.42100		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		47640.00000	47980	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			7.42600	7.43000		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		49524.00000	49767	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		3107.00000	3013	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.42900	7.43300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53403.00000	53618	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		7713.00000	7595	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.42900	7.43300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		20464.00000	20617	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14969.00000	14793	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		11179.00000	11273	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		26399.00000	26163	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2134.00000	2154	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		60574.00000	60264	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5294.00000	5342	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		41819.00000	41538	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		48511.00000	48776	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		3286.00000	3222	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		33143.00000	33358	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		7506.00000	7391	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		65519.00000	65818	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1244.00000	1214	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		83208.00000	83526	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		405.00000	393	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		100940.00000	101266	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		113.00000	109	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		118389.00000	118717	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		27.00000	26	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.43300	7.43800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		36535.00000	36710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		31509.00000	31277	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		27141.00000	27277	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		42594.00000	42323	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13376.00000	13447	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		71530.00000	71195	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		19435.00000	19537	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		55942.00000	55637	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		47555.00000	47769	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		22607.00000	22415	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		60036.00000	60289	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		15708.00000	15554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		73740.00000	74029	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		10555.00000	10438	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		88385.00000	88705	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6853.00000	6766	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		103683.00000	104028	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4296.00000	4234	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		119362.00000	119727	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2598.00000	2556	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8821.00000	8869	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		89235.00000	88876	8.55	0.00	0.00

Total for Derivatives:

58.00

2,762.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

58.00

2,762.00