



Daily MTM Report

Daily summary for 02/02/2006

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			6.85700	6.85600			0.00	0.00
R153 On 31/08/2010 Bond			7.28500	7.25500			0.00	0.00
R157 On 15/09/2015 Bond			7.41000	7.40000			0.00	0.00
R186 On 21/12/2026 Bond			7.07000	7.06000			0.00	0.00
R194 On 28/02/2008 Bond			7.17000	7.14500			0.00	0.00
R201 On 21/12/2014 Bond			7.39000	7.37500			0.00	0.00
R203 On 15/09/2017 Bond			7.39000	7.37500			0.00	0.00
R204 On 21/12/2018 Bond			7.38000	7.36500			0.00	0.00
R207 On 15/01/2020 Bond			7.35700	7.34400			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			237.60300	237.85100		6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		78510.00000	76030	6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		0.00000	0	6.80	0.00	0.00
GOVI On 04/05/2006 jGovi			241.83800	242.03600		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		120561.00000	118595	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		201.00000	215	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.22100	246.42100		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		164510.00000	162527	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		300.00000	317	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.68500	250.88200		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		209023.00000	207064	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		203.00000	214	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.16600	255.35300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		253634.00000	251769	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		104.00000	109	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			7.27100	7.24400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.40500	7.39900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.02300	7.01300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.17300	7.15300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.38700	7.37300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.37100	7.35700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.37400	7.35900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.35100	7.33700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000	7.05000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/02/2006 jFra			7.05400	7.05500		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		0.00000	0	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		477.00000	481	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.03100	6.98500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		609.00000	662	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		645.00000	586	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.06800	7.00700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		983.00000	1057	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		966.00000	891	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.17400	7.12000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1407.00000	1477	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1113.00000	1051	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.28000	7.23100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1147.00000	1197	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1806.00000	1736	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.37100	7.32500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1445.00000	1495	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1873.00000	1811	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.45700	7.40100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1689.00000	1753	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1931.00000	1859	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.47700	7.48700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2029.00000	2015	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2064.00000	2075	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.23400	7.19700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		170.00000	0	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1153.00000	293	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.28900	7.24800		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		10023.00000	10348	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		10005.00000	9573	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.35400	7.32000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14773.00000	15057	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13474.00000	13127	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.41600	7.38700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18560.00000	18806	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16018.00000	15727	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.44900	7.42700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		0.00000	0	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13437.00000	12509	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.48500	7.46200		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14987.00000	15544	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		6179.00000	5787	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.52400	7.50300		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19918.00000	20413	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9419.00000	9051	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.56100	7.54200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23901.00000	24344	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		11800.00000	11462	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.52100	7.50300		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		0.00000	0	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		34847.00000	33562	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.53700	7.51900		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		22056.00000	22984	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		3219.00000	2906	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.55500	7.53800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		26298.00000	27104	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		6158.00000	5795	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.57100	7.55600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		29864.00000	30544	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8494.00000	8145	0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.71000	6.71200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.82700	6.82800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95900	6.96100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91900	6.92100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97500	6.97700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.02600	7.02700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96700	6.96700		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.27500	7.25500		4.47	496.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		8927.00000	9794	3.71	2.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		927.00000	0	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		1144.00000	1083	3.87	1.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	4.27	1.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		23337.00000	22470	4.31	2.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		2293.00000	1082	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		345.00000	0	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		42179.00000	41312	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		4177.00000	3243	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		67.00000	0	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		243.00000	0	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		2630.00000	3254	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		36.00000	0	3.79	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	7.15	Put		4599.00000	5429	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Put		0.00000	0	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		0.00000	0	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		6273.00000	5398	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		8.00000	0	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		8416.00000	7549	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		1.00000	0	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		21219.00000	20353	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		10562.00000	9695	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		0.00000	0	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		31758.00000	30891	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		0.00000	0	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		11117.00000	11984	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		22141.00000	23008	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		52484.00000	51617	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		62674.00000	61808	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		72752.00000	71885	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		3.00000	0	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		6745.00000	7609	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		12703.00000	11836	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		0.00000	0	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		14839.00000	13972	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		0.00000	0	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		16971.00000	16104	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		0.00000	0	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		19097.00000	18231	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		0.00000	0	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		25449.00000	24582	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		0.00000	0	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		27557.00000	26690	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		0.00000	0	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		29660.00000	28793	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		0.00000	0	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.29300	7.26100		3.50	4.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		8425.00000	7743	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		8877.00000	9510	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14929.00000	14019	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		5152.00000	5557	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22800.00000	21726	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		2904.00000	3145	4.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 04/05/2006 Bond Future	8.00	Call		31522.00000	30345	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1614.00000	1751	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40709.00000	39470	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		895.00000	972	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1336.00000	1143	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		22580.00000	23702	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3900.00000	3479	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		14692.00000	15586	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49986.00000	48706	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		373.00000	408	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		59449.00000	58148	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		140.00000	154	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		68949.00000	67639	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		47.00000	52	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		78407.00000	77094	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		14.00000	16	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.28500	7.25100		3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12575.00000	11886	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12614.00000	13245	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18790.00000	17948	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9161.00000	9640	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7664.00000	7148	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17470.00000	18275	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25866.00000	24904	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		6668.00000	7026	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		33557.00000	32501	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4886.00000	5151	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		41662.00000	40537	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3615.00000	3811	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49589.00000	48401	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		2262.00000	2394	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57873.00000	56637	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		1360.00000	1444	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		66391.00000	65122	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		784.00000	836	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.28400	7.24800		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		15881.00000	15193	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		15808.00000	16437	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		42881.00000	41843	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6910.00000	7189	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49750.00000	48649	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5020.00000	5236	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6921.00000	6500	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		25327.00000	26223	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		10940.00000	10382	3.58	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	7.00	Put		20061.00000	20820	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		21815.00000	21012	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12636.00000	13150	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		28364.00000	27465	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10167.00000	10585	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		35374.00000	34397	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8247.00000	8587	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3907.00000	3621	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		31689.00000	32720	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56973.00000	55819	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3568.00000	3731	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64477.00000	63279	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2480.00000	2600	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72191.00000	70959	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1685.00000	1771	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.29400	7.25600		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		18513.00000	17837	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		18719.00000	19343	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6041.00000	5694	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		32305.00000	33259	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		9446.00000	8984	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		26944.00000	27783	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		13634.00000	13061	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		22446.00000	23174	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		24459.00000	23691	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		16137.00000	16671	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		30843.00000	30000	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14072.00000	14530	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		37551.00000	36645	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		12409.00000	12804	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		44495.00000	43537	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		11057.00000	11400	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		50447.00000	49433	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		8789.00000	9076	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		56703.00000	55638	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6900.00000	7137	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		63222.00000	62113	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5349.00000	5542	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		69964.00000	68817	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4094.00000	4248	4.98	0.00	0.00
R157 On 02/02/2006 Bond Future			7.42000	7.40000		7.56	765.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		8664.00000	6834	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		115.00000	0	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	8.09	250.00	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		8.00000	0	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		12964.00000	14672	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		29619.00000	27903	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		50262.00000	48547	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		70490.00000	68774	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		57316.00000	59032	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		0.00000	0	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		34908.00000	36623	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		90311.00000	88595	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		109735.00000	108019	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		128770.00000	127054	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		147426.00000	145710	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			7.42100	7.41100		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		21228.00000	20657	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		13792.00000	14059	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10529.00000	10133	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		24116.00000	24558	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		35162.00000	34464	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		7121.00000	7261	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51634.00000	50858	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		3395.00000	3458	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		69759.00000	68946	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		1721.00000	1747	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		106928.00000	106093	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		455.00000	458	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3960.00000	3748	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		38997.00000	39624	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		88324.00000	87495	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		878.00000	887	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		125288.00000	124450	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		160.00000	160	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		143469.00000	142631	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		51.00000	50	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.42200	7.41100		6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		29232.00000	28666	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		21968.00000	22302	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		42886.00000	42221	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		15486.00000	15720	6.65	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Call		18156.00000	17714	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		31427.00000	31886	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		58104.00000	57364	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		10957.00000	11118	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		74331.00000	73539	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		7821.00000	7929	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9844.00000	9539	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		44060.00000	44655	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		91127.00000	90300	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		5627.00000	5699	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		107507.00000	106651	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		3382.00000	3426	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		124342.00000	123466	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1949.00000	1974	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		141387.00000	140500	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		1076.00000	1089	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.42600	7.41500		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		36007.00000	35471	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		29235.00000	29578	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		94558.00000	93798	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11347.00000	11465	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		8896.00000	8660	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		63431.00000	64074	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		15772.00000	15432	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		49477.00000	50015	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		24891.00000	24448	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		38163.00000	38598	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		49223.00000	48609	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		22790.00000	23055	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		63582.00000	62906	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		17860.00000	18063	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		78805.00000	78081	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		14160.00000	14315	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		109367.00000	108573	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7938.00000	8023	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		124726.00000	123906	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5423.00000	5482	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		140458.00000	139620	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3616.00000	3656	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		156407.00000	155555	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2352.00000	2379	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		172439.00000	171577	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1493.00000	1510	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.43700	7.42700		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		41104.00000	40635	6.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.50	Put		35437.00000	35746	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		19890.00000	19570	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		53672.00000	54131	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		29652.00000	29253	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		43523.00000	43903	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		54897.00000	54370	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		30054.00000	30304	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		69601.00000	69027	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		25938.00000	26141	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		84807.00000	84195	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		22672.00000	22838	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		100396.00000	99755	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		20130.00000	20267	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		113671.00000	113002	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		15608.00000	15716	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		127475.00000	126782	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		11942.00000	12027	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		141698.00000	140985	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		9015.00000	9080	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		156234.00000	155505	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6714.00000	6763	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		170982.00000	170240	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4932.00000	4968	9.07	0.00	0.00
R186 On 02/02/2006 Bond Future			7.08000	7.06000		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		364.00000	0	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		8687.00000	11080	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		25862.00000	23104	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		0.00000	0	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		58781.00000	56023	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		0.00000	0	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		90491.00000	87733	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		121043.00000	118286	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		80716.00000	83473	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		43828.00000	46586	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		150488.00000	147731	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		178873.00000	176116	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		206244.00000	203486	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	14.39	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	9.00	Call		232642.00000	229885	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			7.06900	7.05800		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		23423.00000	22585	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		31412.00000	32081	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		44071.00000	42949	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		18118.00000	18504	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		68975.00000	67671	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		10326.00000	10530	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		96066.00000	94660	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5913.00000	6014	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		123978.00000	122518	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3462.00000	3509	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2854.00000	2648	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		82688.00000	83989	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		9873.00000	9375	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		53104.00000	54113	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		151304.00000	149814	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1517.00000	1534	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		178623.00000	177121	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		610.00000	615	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		205462.00000	203955	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		226.00000	226	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		231577.00000	230069	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		77.00000	77	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.06200	7.05200		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		35325.00000	34564	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		42438.00000	43038	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		56492.00000	55548	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		29908.00000	30325	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		80484.00000	79407	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		21429.00000	21713	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		106002.00000	104833	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		15651.00000	15843	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		132243.00000	131012	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		11719.00000	11849	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		19526.00000	18982	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		61617.00000	62435	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		156838.00000	155556	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7218.00000	7298	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		181970.00000	180655	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		4287.00000	4333	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		207213.00000	205878	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		2455.00000	2481	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		232243.00000	230895	13.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	9.00	Put		1356.00000	1370	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		256830.00000	255475	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		723.00000	730	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			7.05500	7.04400		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		46913.00000	46084	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		52891.00000	53550	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		68534.00000	67549	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		41062.00000	41565	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		92163.00000	91057	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		32447.00000	32830	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		116936.00000	115740	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		26135.00000	26427	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		142237.00000	140974	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		21458.00000	21683	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		164833.00000	163509	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		15137.00000	15301	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		188060.00000	186688	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		10464.00000	10580	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		211610.00000	210202	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		7090.00000	7170	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		235219.00000	233785	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		4709.00000	4763	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		16617.00000	16168	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		93332.00000	94371	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		29851.00000	29205	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		70539.00000	71381	9.61	0.00	0.00
R186 On 01/02/2007 Bond Future			7.05000	7.04000		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		53718.00000	52965	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		59112.00000	59703	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		76100.00000	75222	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		48294.00000	48760	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		21221.00000	20778	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		96789.00000	97690	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		35767.00000	35161	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		75600.00000	76338	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		100034.00000	99059	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		40217.00000	40586	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		124884.00000	123835	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		34195.00000	34490	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		150040.00000	148934	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		29570.00000	29808	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		171366.00000	170206	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		22161.00000	22345	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		193309.00000	192105	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		16372.00000	16512	14.24	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.75	Call		215633.00000	214393	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		11925.00000	12029	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		238121.00000	236854	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		8565.00000	8641	14.24	0.00	0.00
R194 On 02/02/2006 Bond Future			7.15500	7.14500		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2057.00000	1849	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		13.00000	0	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		1.00000	0	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2832.00000	3026	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6890.00000	6695	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		0.00000	0	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		11708.00000	11513	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		16496.00000	16301	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	17830	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	12866	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		7736.00000	7931	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		21256.00000	21061	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	25792	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	30495	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	35170	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			7.17000	7.14100		1.59	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4415.00000	4108	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2537.00000	2730	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2116.00000	1914	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4552.00000	4851	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7528.00000	7140	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1359.00000	1471	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11146.00000	10707	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		709.00000	770	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		15049.00000	14581	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		367.00000	399	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		18.00000	13	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		15540.00000	16036	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		166.00000	136	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		11302.00000	11773	1.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	6.75	Call		754.00000	656	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7529.00000	7930	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		19099.00000	18616	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		196.00000	212	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		23174.00000	22681	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		72.00000	78	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		27302.00000	26804	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		23.00000	26	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		31439.00000	30939	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		7.00000	7	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.13000	7.09700		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3975.00000	3743	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5429.00000	5691	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6161.00000	5868	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3874.00000	4074	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8832.00000	8488	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2820.00000	2970	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11764.00000	11380	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2047.00000	2157	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14923.00000	14510	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1518.00000	1599	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2245.00000	2082	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7460.00000	7790	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		18198.00000	17764	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1124.00000	1184	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21421.00000	20967	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		695.00000	735	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24773.00000	24304	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		413.00000	438	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28212.00000	27733	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		235.00000	250	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			7.09500	7.05700		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5336.00000	5097	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6058.00000	6300	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7380.00000	7100	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4939.00000	5140	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		589.00000	534	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14103.00000	14529	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1259.00000	1163	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11554.00000	11939	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2276.00000	2132	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		9366.00000	9703	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3644.00000	3451	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7543.00000	7832	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		9649.00000	9333	1.78	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	7.50	Put		4058.00000	4224	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12091.00000	11747	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3364.00000	3501	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		14636.00000	14268	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2786.00000	2899	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		17024.00000	16632	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2064.00000	2153	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		19554.00000	19142	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1498.00000	1567	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			7.07600	7.03400		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6038.00000	5819	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6388.00000	6601	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1214.00000	1131	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11935.00000	12284	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2086.00000	1967	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10200.00000	10513	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3173.00000	3019	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8689.00000	8967	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4528.00000	4339	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7456.00000	7699	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7800.00000	7553	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5582.00000	5767	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		9697.00000	9426	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4919.00000	5080	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		11698.00000	11408	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4371.00000	4512	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		13821.00000	13514	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3954.00000	4078	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		15616.00000	15290	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3218.00000	3324	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		17510.00000	17168	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2590.00000	2680	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		19495.00000	19137	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2063.00000	2137	1.86	0.00	0.00
R201 On 02/02/2006 Bond Future			7.39500	7.37500		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		34.00000	0	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		8560.00000	9882	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		8487.00000	7085	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		46.00000	0	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		25072.00000	23716	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		41375.00000	40019	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		57356.00000	56000	8.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		0.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		61522.00000	62879	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		43500.00000	44856	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		0.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		25837.00000	27194	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		73022.00000	71666	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		88381.00000	87025	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		103439.00000	102083	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		118203.00000	116847	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			7.40100	7.38500		6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18393.00000	17697	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		10797.00000	11161	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		30167.00000	29319	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		6290.00000	6502	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		43502.00000	42559	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		3658.00000	3776	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		57654.00000	56657	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		2151.00000	2215	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		72151.00000	71124	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		1290.00000	1324	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		86488.00000	85441	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		564.00000	579	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		100924.00000	99869	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		226.00000	231	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		115274.00000	114215	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		83.00000	85	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.40300	7.38700		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		23872.00000	23234	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		16573.00000	16972	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		35206.00000	34455	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		11981.00000	12267	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		47654.00000	46821	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		8802.00000	9007	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		60776.00000	59884	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		6591.00000	6738	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		74264.00000	73332	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		5036.00000	5141	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		87115.00000	86145	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		3124.00000	3192	8.81	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	9.00	Call		100343.00000	99347	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1865.00000	1907	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		113764.00000	112751	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		1071.00000	1096	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.40600	7.38900		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		29355.00000	28715	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		22350.00000	22786	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		20242.00000	19714	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		29096.00000	29645	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		7045.00000	6771	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		48521.00000	49322	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		12724.00000	12321	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		37737.00000	38410	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		40431.00000	39698	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		17859.00000	18202	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		52348.00000	51542	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		14496.00000	14767	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		64807.00000	63946	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		11955.00000	12170	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		77591.00000	76687	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		10014.00000	10186	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		89204.00000	88256	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7171.00000	7300	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		101252.00000	100269	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		5027.00000	5121	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		113607.00000	112597	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3448.00000	3515	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.41300	7.39700		6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		32995.00000	32416	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		26652.00000	27061	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		23805.00000	23313	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		32940.00000	33438	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		15923.00000	15531	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		40822.00000	41418	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9607.00000	9320	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50558.00000	51260	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		44049.00000	43396	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		22505.00000	22840	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		55815.00000	55104	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		19343.00000	19620	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		67975.00000	67217	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		16842.00000	17073	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		80396.00000	79601	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		14865.00000	15059	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		91088.00000	90254	9.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	8.75	Put		11415.00000	11570	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		102204.00000	101337	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		8640.00000	8762	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		113652.00000	112758	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		6445.00000	6539	9.30	0.00	0.00
R203 On 02/02/2006 Bond Future			7.40000	7.37500		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		9.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		10133.00000	12134	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		10007.00000	7989	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		9.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		29625.00000	27615	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		48768.00000	46758	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		67441.00000	65432	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		0.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		30758.00000	32768	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		85658.00000	83649	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		103431.00000	101421	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		120771.00000	118762	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			7.39800	7.38300		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		20649.00000	19860	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		11429.00000	11828	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11012.00000	10460	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		21623.00000	22259	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		33771.00000	32791	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		5201.00000	5408	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		49458.00000	48358	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		2005.00000	2093	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		66526.00000	65368	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		647.00000	677	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4994.00000	4670	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		35931.00000	36796	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		118555.00000	117367	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		7.00000	7	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		84036.00000	82856	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		173.00000	181	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		101454.00000	100267	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		38.00000	40	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.39800	7.38200		7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.50	Call		26926.00000	26153	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17765.00000	18240	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17437.00000	16839	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		27811.00000	28461	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		38805.00000	37876	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		10574.00000	10894	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		52681.00000	51628	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5834.00000	6030	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		67992.00000	66853	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2971.00000	3080	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10444.00000	10018	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		40831.00000	41653	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		84157.00000	82964	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1391.00000	1447	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		100690.00000	99467	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		598.00000	623	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		117247.00000	116009	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		235.00000	246	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.40000	7.38400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		31107.00000	30369	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22239.00000	22730	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		21811.00000	21214	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32177.00000	32809	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5387.00000	5166	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		76278.00000	77286	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9120.00000	8792	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		59352.00000	60253	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		14513.00000	14057	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		44575.00000	45347	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		42317.00000	41448	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14667.00000	15027	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		55196.00000	54217	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		9202.00000	9452	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		69390.00000	68323	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5479.00000	5641	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		84501.00000	83371	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3090.00000	3189	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		100154.00000	98982	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1648.00000	1704	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.40900	7.39300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		34883.00000	34174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26838.00000	27337	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8251.00000	7985	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		78621.00000	79563	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12598.00000	12235	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	6.75	Put		62671.00000	63515	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		18410.00000	17935	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		48655.00000	49389	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		25824.00000	25232	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36701.00000	37318	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		45520.00000	44700	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18988.00000	19376	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		57570.00000	56651	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12975.00000	13265	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		70795.00000	69794	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8551.00000	8758	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		84920.00000	83854	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5428.00000	5569	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		99663.00000	98548	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3316.00000	3408	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		114768.00000	113618	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1948.00000	2006	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.38500	7.36500		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		52236.00000	50536	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			7.38800	7.37300		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		53061.00000	51894	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		2118.00000	2210	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.39000	7.37400		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		56498.00000	55379	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6258.00000	6465	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.39100	7.37500		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		24922.00000	24273	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		35219.00000	35878	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		34867.00000	34075	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		24703.00000	25219	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6708.00000	6450	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		81690.00000	82741	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		10980.00000	10607	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63833.00000	64769	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		16981.00000	16475	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		48278.00000	49081	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		46714.00000	45790	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16614.00000	16998	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		60216.00000	59178	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10688.00000	10959	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		75025.00000	73897	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6564.00000	6745	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		90756.00000	89562	7.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/11/2006 Bond Future	8.50	Put		3843.00000	3958	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		107040.00000	105800	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2143.00000	2211	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		123566.00000	122296	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1136.00000	1175	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.39600	7.38000		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		38084.00000	37318	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28460.00000	28984	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		28351.00000	27709	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38912.00000	39560	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9249.00000	8955	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		83568.00000	84565	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		14014.00000	13615	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		66531.00000	67423	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		20337.00000	19820	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		51607.00000	52380	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		49454.00000	48572	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20153.00000	20561	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		62278.00000	61292	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13795.00000	14100	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		76299.00000	75227	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9115.00000	9333	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		91225.00000	90085	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5808.00000	5957	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		106763.00000	105571	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3565.00000	3663	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		122644.00000	121415	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2107.00000	2169	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.33000	7.34400		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		54222.00000	55425	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			7.36500	7.35200		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		55034.00000	54000	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		2025.00000	2094	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.36700	7.35300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		58458.00000	57453	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6081.00000	6250	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.36600	7.35200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		13663.00000	13136	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		22185.00000	22820	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		24189.00000	23445	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11996.00000	12414	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2803.00000	2639	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		54545.00000	55543	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	7.00	Call		6706.00000	6384	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		36533.00000	37374	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		54258.00000	53209	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2335.00000	2449	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		38022.00000	37097	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5687.00000	5924	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		71796.00000	70679	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		823.00000	869	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		89749.00000	88603	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		247.00000	263	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		107589.00000	106431	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		63.00000	68	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		125074.00000	123913	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		14.00000	15	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.36900	7.35600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		29908.00000	29356	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38660.00000	39175	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		39943.00000	39290	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		28216.00000	28630	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		14980.00000	14631	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		66434.00000	67151	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		21591.00000	21142	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		51397.00000	52015	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		51595.00000	50848	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		19947.00000	20266	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		64667.00000	63837	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13638.00000	13875	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		78892.00000	77994	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9007.00000	9175	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		93973.00000	93021	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5740.00000	5855	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		109615.00000	108624	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3527.00000	3602	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		125554.00000	124534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2089.00000	2136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9959.00000	9699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		83672.00000	84478	8.55	0.00	0.00
Total for Derivatives:							1,521.00	2,122.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

1,521.00

2,122.00