

Daily MTM Report

Daily summary for 23/01/2006

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			6.87700	6.89600			0.00	0.00
R153 On 31/08/2010 Bond			7.22500	7.20000			0.00	0.00
R157 On 15/09/2015 Bond			7.42000	7.39000			0.00	0.00
R186 On 21/12/2026 Bond			7.08000	7.05000			0.00	0.00
R194 On 28/02/2008 Bond			7.08000	7.05500			0.00	0.00
R201 On 21/12/2014 Bond			7.41000	7.38000			0.00	0.00
R203 On 15/09/2017 Bond			7.39500	7.36000			0.00	0.00
R204 On 21/12/2018 Bond			7.38000	7.34500			0.00	0.00
R207 On 15/01/2020 Bond			7.35500	7.32000			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			237.77000	238.11000		6.80	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		81132.00000	77712	6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		32.00000	12	6.80	0.00	0.00
GOVI On 04/05/2006 jGovi			241.96700	242.32100		4.45	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		123485.00000	119965	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		275.00000	295	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.32600	246.67800		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		167125.00000	163631	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		345.00000	371	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.74300	251.08200		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		211048.00000	207674	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		228.00000	244	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.16300	255.48600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		254976.00000	251754	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		116.00000	124	3.89	0.00	0.00
J152 On 28/02/2006 jSwap			9499.41624	7.15100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.22100	7.19900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.42100	7.39300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.03500	7.00500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.10200	7.08200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.40900	7.38000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.37800	7.34400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.37500	7.34000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.35000	7.31800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.03800	7.03800		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			7.06300	7.06900		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		36.00000	22	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		479.00000	480	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.83800	6.83700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		486.00000	477	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		885.00000	875	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.87300	6.88500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		871.00000	850	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1153.00000	1162	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.94200	6.96100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1235.00000	1205	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1330.00000	1348	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.08900	7.10600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1044.00000	1022	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2009.00000	2029	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.20400	7.21800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1349.00000	1329	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2040.00000	2054	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.29200	7.29300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1585.00000	1579	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2092.00000	2088	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.38200	7.34500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1868.00000	1910	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2277.00000	2220	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.08200	7.08600		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		731.00000	533	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3790.00000	3664	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.11900	7.12100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		9529.00000	9359	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		11872.00000	11736	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.20100	7.19900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14116.00000	14021	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		15066.00000	14934	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.28000	7.20000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17877.00000	17837	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17428.00000	17281	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.38100	7.37000		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		225.00000	130	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		16066.00000	15510	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.41700	7.40600		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		14175.00000	14298	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		7680.00000	7346	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.46800	7.45700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19224.00000	19383	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		10617.00000	10321	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.51800	7.50000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23365.00000	23587	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		12771.00000	12464	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.50700	7.49300		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		56.00000	23	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		35657.00000	34627	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.52300	7.50700		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		21923.00000	22646	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		3898.00000	3508	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.54700	7.52900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		26257.00000	27044	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		6723.00000	6260	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.57100	7.55000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		29905.00000	30833	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8958.00000	8407	0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.67100	6.52400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.72900	6.58400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85300	6.71500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.85900	6.78900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92900	6.85900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98300	6.91200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93200	6.88300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96400	6.91500		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.22900	7.20300		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.20	Call		3624.00000	2643	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		3755.00000	3903	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		4833.00000	3741	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		2793.00000	2830	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.15	Call		2616.00000	1774	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		4921.00000	5209	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		25615.00000	24473	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		22.00000	9	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1193.00000	668	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		7863.00000	8467	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.30	Call		6230.00000	5060	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		2025.00000	1984	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		7797.00000	6580	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		1431.00000	1344	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		9508.00000	8272	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		986.00000	879	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		11335.00000	10099	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		663.00000	556	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		23513.00000	22365	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		38.00000	18	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		13253.00000	12029	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		435.00000	340	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		34017.00000	32886	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		2.00000	0	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		44436.00000	43307	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		746.00000	369	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		9606.00000	10359	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		40.00000	9	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		19925.00000	21023	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		54741.00000	53612	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		64931.00000	63802	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		75008.00000	73879	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		1809.00000	1124	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		6295.00000	6739	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		15238.00000	14032	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		278.00000	201	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		17270.00000	16082	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		174.00000	115	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		19334.00000	18162	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		107.00000	64	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		21418.00000	20260	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		64.00000	35	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		27718.00000	26581	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		12.00000	5	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		29820.00000	28686	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		7.00000	2	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		31920.00000	30788	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		4.00000	1	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.23100	7.20300		4.42	0.00	1.00
R153 On 04/05/2006 Bond Future	7.25	Call		12618.00000	11845	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		10682.00000	11064	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		18661.00000	17744	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		6497.00000	6733	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		25938.00000	24914	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		3654.00000	3783	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		34185.00000	33093	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1890.00000	1950	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		43095.00000	41966	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		894.00000	918	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4628.00000	4196	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23484.00000	24206	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7949.00000	7346	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16354.00000	16904	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52386.00000	51240	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		386.00000	393	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		61847.00000	60695	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		151.00000	152	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71343.00000	70189	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		54.00000	53	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		80798.00000	79644	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		17.00000	17	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.22200	7.19300		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		15139.00000	14439	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12921.00000	13350	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21381.00000	20565	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9495.00000	9808	4.02	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		9885.00000	9324	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17435.00000	18002	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		28404.00000	27497	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		6949.00000	7171	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		36010.00000	35036	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5083.00000	5237	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		44259.00000	43238	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3956.00000	4064	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		52715.00000	51660	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3131.00000	3205	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		61288.00000	60210	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2518.00000	2569	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69921.00000	68826	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2057.00000	2091	5.62	0.00	0.00
R153 On 02/11/2006 Bond Future			7.22200	7.19300		3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		20007.00000	15860	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		17918.00000	14835	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		43491.00000	42514	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5505.00000	5591	4.40	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		50606.00000	49597	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3861.00000	3915	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		12002.00000	6742	3.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		28393.00000	24196	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		15674.00000	10824	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		22780.00000	18993	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		24996.00000	21703	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		13802.00000	11572	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		30611.00000	28189	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10399.00000	9041	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		36799.00000	35169	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7657.00000	7090	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		8970.00000	3710	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		34737.00000	30540	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		58060.00000	57028	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2640.00000	2671	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		65770.00000	64723	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1758.00000	1775	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		73661.00000	72605	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1141.00000	1148	4.40	0.00	0.00
R153 On 01/02/2007 Bond Future			7.23500	7.22900		3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		15764.00000	15597	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15044.00000	15083	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6066.00000	5962	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		31405.00000	31507	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		8611.00000	8485	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25183.00000	25263	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		11831.00000	11683	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19717.00000	19775	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		20413.00000	20230	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11166.00000	11189	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25744.00000	25549	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8048.00000	8059	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31693.00000	31489	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5625.00000	5627	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38170.00000	37961	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3807.00000	3804	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45075.00000	44863	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2492.00000	2486	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52304.00000	52091	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1576.00000	1569	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		59760.00000	59549	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		962.00000	956	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67362.00000	67151	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		566.00000	562	3.08	0.00	0.00
R157 On 02/02/2006 Bond Future			7.42300	7.39300		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		13000.00000	10426	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		3850.00000	3850	6.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/02/2006 Bond Future	7.25	Call		2668.00000	1480	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		15024.00000	16409	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		30763.00000	28053	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		543.00000	407	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		50909.00000	48311	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		45.00000	21	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		71094.00000	68518	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		3.00000	1	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		3.00000	0	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		56718.00000	59289	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		152.00000	37	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		34459.00000	36917	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		90912.00000	88338	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		110336.00000	107762	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		129371.00000	126797	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		148027.00000	145453	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			7.43400	7.40200		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		25156.00000	23355	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		16965.00000	17846	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		14129.00000	12796	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		26962.00000	28310	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		39100.00000	36944	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		10304.00000	10829	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		55095.00000	52702	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6101.00000	6390	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		72624.00000	70094	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		3832.00000	3983	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		108825.00000	106176	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1597.00000	1630	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		6527.00000	5705	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		40809.00000	42669	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		90642.00000	88035	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2441.00000	2516	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		126953.00000	124283	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1070.00000	1081	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		144695.00000	142014	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		522.00000	523	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.43700	7.40500		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		33550.00000	31896	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		25794.00000	26759	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		46786.00000	44872	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		18894.00000	19599	7.36	0.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call		22259.00000	20919	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		35038.00000	36318	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		61454.00000	59339	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		13816.00000	14320	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		77670.00000	75410	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		10668.00000	11027	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		13251.00000	12264	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		46975.00000	48607	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		94373.00000	92010	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8380.00000	8636	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		111337.00000	108901	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6720.00000	6902	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		128347.00000	125857	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5462.00000	5591	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		144444.00000	141907	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3641.00000	3723	9.94	0.00	0.00
R157 On 02/11/2006 Bond Future			7.44500	7.41300		6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		41941.00000	34949	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		35010.00000	30573	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		92920.00000	91930	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		9548.00000	11113	8.10	0.00	100.00
R157 On 02/11/2006 Bond Future	6.75	Call		17873.00000	8150	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		72249.00000	65080	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		24433.00000	14880	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		57977.00000	50980	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		32447.00000	23901	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		45559.00000	39568	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		52871.00000	47648	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		26278.00000	23610	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		65125.00000	61608	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		19243.00000	18281	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		78541.00000	76477	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		13735.00000	14227	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		108048.00000	106740	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6460.00000	7707	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		123714.00000	122120	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4251.00000	5212	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		139722.00000	137883	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2720.00000	3436	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		155906.00000	153867	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1691.00000	2207	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		172128.00000	169932	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1022.00000	1381	8.10	0.00	0.00
R157 On 01/02/2007 Bond Future			7.46200	7.44800		5.53	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.50	Call		34129.00000	33427	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30095.00000	30480	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		17827.00000	17340	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		53243.00000	53844	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		25128.00000	24532	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		40634.00000	41125	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		44798.00000	43998	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21588.00000	21876	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		57000.00000	56118	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14970.00000	15176	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		70522.00000	69574	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10020.00000	10160	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		85098.00000	84100	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6465.00000	6555	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		100446.00000	99413	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4017.00000	4071	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		116301.00000	115244	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2401.00000	2432	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		132430.00000	131359	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1380.00000	1396	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		148648.00000	147569	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		762.00000	770	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		164820.00000	163737	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		404.00000	408	5.53	0.00	0.00
R186 On 02/02/2006 Bond Future			7.08100	7.05100		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		6658.00000	4109	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		13737.00000	15327	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		29032.00000	24769	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		1927.00000	1803	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		60142.00000	55954	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		118.00000	68	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		91738.00000	87597	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		4.00000	1	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		122287.00000	118148	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		2.00000	0	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		79475.00000	83611	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		315.00000	79	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		42900.00000	46802	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		151732.00000	147594	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		180117.00000	175979	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		207487.00000	203349	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		233886.00000	229747	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			7.07900	7.04800		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		24398.00000	22052	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		31014.00000	32916	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		44582.00000	41441	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		17257.00000	18363	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		69230.00000	65559	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9209.00000	9786	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		96309.00000	92337	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		4784.00000	5059	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		124624.00000	120504	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2735.00000	2863	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3894.00000	3221	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		82356.00000	85930	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		10430.00000	9034	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		52289.00000	55141	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		152781.00000	148590	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1621.00000	1678	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		180384.00000	176160	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1000.00000	1022	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		207250.00000	203009	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		641.00000	648	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		233146.00000	228898	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		274.00000	273	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.07400	7.04200		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		34979.00000	32597	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		40728.00000	42703	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		55288.00000	52306	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		27340.00000	28714	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		78648.00000	75214	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18229.00000	19151	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		103900.00000	100148	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12184.00000	12788	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		130762.00000	126810	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8875.00000	9279	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		19062.00000	17392	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		59789.00000	62475	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		157661.00000	153578	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6678.00000	6951	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		184204.00000	180035	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5158.00000	5345	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		210225.00000	205999	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4103.00000	4233	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		234738.00000	230458	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2488.00000	2564	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		258939.00000	254625	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1468.00000	1511	14.77	0.00	0.00
R186 On 02/11/2006 Bond Future			7.06900	7.03700		11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		53095.00000	50644	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		58124.00000	60000	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		70290.00000	67432	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		41869.00000	43338	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		89912.00000	86690	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		29248.00000	30354	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		111547.00000	108018	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		19797.00000	20596	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		134705.00000	130931	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		12977.00000	13531	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		158880.00000	154922	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		8236.00000	8604	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		183604.00000	179513	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		5060.00000	5296	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		208479.00000	204296	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3011.00000	3155	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		233193.00000	228951	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1735.00000	1820	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		26907.00000	25312	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		102674.00000	105406	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		38602.00000	36581	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		78342.00000	80648	11.15	0.00	0.00
R186 On 01/02/2007 Bond Future			7.06700	7.05300		10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		54965.00000	53796	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		62105.00000	62812	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		29043.00000	28235	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		106357.00000	107426	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		40709.00000	39718	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		82288.00000	83174	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		71724.00000	70391	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		45665.00000	46209	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		90751.00000	89275	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		32681.00000	33081	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		111689.00000	110096	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22747.00000	23030	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		134115.00000	132429	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15391.00000	15582	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		157580.00000	155826	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10121.00000	10244	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		181659.00000	179858	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		6467.00000	6544	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		205979.00000	204146	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4017.00000	4061	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		230236.00000	228384	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2425.00000	2450	10.44	0.00	0.00
R194 On 02/02/2006 Bond Future			7.08400	7.05900		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		977.00000	641	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2130.00000	2282	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4080.00000	3553	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		358.00000	319	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8597.00000	8097	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		29.00000	16	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		13387.00000	12898	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		18174.00000	17686	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		15957.00000	16445	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		1.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		10994.00000	11481	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		59.00000	18	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		6117.00000	6564	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		22934.00000	22445	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		27665.00000	27177	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		32368.00000	31880	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		37043.00000	36555	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			7.06800	7.03700		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3262.00000	2963	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3902.00000	4139	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5910.00000	5514	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2235.00000	2375	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9191.00000	8729	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1226.00000	1300	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12875.00000	12375	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		642.00000	677	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16814.00000	16294	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		336.00000	351	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		250.00000	203	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		13976.00000	14465	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		696.00000	590	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		10036.00000	10466	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1628.00000	1435	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6606.00000	6949	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20899.00000	20369	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		199.00000	206	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25017.00000	24484	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		119.00000	121	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29150.00000	28615	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		75.00000	76	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33276.00000	32740	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		48.00000	47	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.01900	6.98500		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4933.00000	4640	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4708.00000	4925	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7324.00000	6971	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3357.00000	3514	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10071.00000	9672	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2380.00000	2491	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13082.00000	12649	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1686.00000	1763	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16282.00000	15824	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1198.00000	1250	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3265.00000	3036	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6800.00000	7082	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19672.00000	19198	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		918.00000	954	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23136.00000	22651	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		731.00000	756	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26621.00000	26129	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		582.00000	600	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30137.00000	29639	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		481.00000	494	2.42	0.00	0.00
R194 On 02/11/2006 Bond Future			6.97700	6.94300		1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		7378.00000	7119	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6655.00000	6827	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		2601.00000	2466	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14669.00000	14966	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		3484.00000	3320	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		12334.00000	12601	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		4567.00000	4371	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		10211.00000	10447	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		5862.00000	5634	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8316.00000	8520	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		9114.00000	8825	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		5228.00000	5370	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		11064.00000	10747	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4027.00000	4142	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		13213.00000	12872	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3040.00000	3131	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		15543.00000	15181	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2247.00000	2316	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		18030.00000	17650	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1625.00000	1676	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20651.00000	20256	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1149.00000	1186	1.88	0.00	0.00
R194 On 01/02/2007 Bond Future			6.95400	6.94300		1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		5586.00000	5507	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4999.00000	5033	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1794.00000	1751	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11578.00000	11649	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2473.00000	2421	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9649.00000	9711	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3323.00000	3261	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7902.00000	7954	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4358.00000	4287	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6349.00000	6392	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		7009.00000	6921	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3853.00000	3878	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		8618.00000	8523	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2903.00000	2921	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		10400.00000	10300	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2136.00000	2149	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		12338.00000	12233	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1533.00000	1541	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		14408.00000	14300	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1073.00000	1078	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		16588.00000	16477	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		731.00000	734	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		18853.00000	18741	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		485.00000	486	1.21	0.00	0.00
R201 On 02/02/2006 Bond Future			7.41300	7.38300		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		11043.00000	8962	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		3145.00000	3096	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2580.00000	1510	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		11649.00000	12611	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		25027.00000	22869	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		497.00000	372	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		40881.00000	38823	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		49.00000	23	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		56817.00000	54782	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		4.00000	1	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		0.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		62065.00000	64098	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		6.00000	1	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		44048.00000	46076	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		201.00000	57	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		26581.00000	28470	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		72480.00000	70447	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		87839.00000	85806	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		102897.00000	100864	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		117661.00000	115628	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			7.42400	7.39200		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		21532.00000	20084	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		14399.00000	15071	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		32477.00000	30768	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9064.00000	9474	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		44956.00000	43068	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5576.00000	5808	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		58648.00000	56653	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3609.00000	3734	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		72766.00000	70709	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2370.00000	2433	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		87044.00000	84952	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1585.00000	1612	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		101315.00000	99204	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1081.00000	1090	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		115282.00000	113162	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		555.00000	555	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.42900	7.39700		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		28285.00000	26960	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		21634.00000	22381	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		38679.00000	37160	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		16102.00000	16655	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		50182.00000	48511	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		11979.00000	12379	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		62901.00000	61118	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9366.00000	9654	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		76012.00000	74148	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7433.00000	7640	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		89330.00000	87406	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		5988.00000	6136	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		102723.00000	100757	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		4895.00000	5001	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		115371.00000	113367	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3326.00000	3395	10.89	0.00	0.00
R201 On 02/11/2006 Bond Future			7.43600	7.40300		8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		36767.00000	35466	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		30649.00000	31434	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		17244.00000	16417	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		59606.00000	60866	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		22706.00000	21721	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		48605.00000	49707	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		29212.00000	28066	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		38953.00000	39894	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		45341.00000	43893	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		23655.00000	24294	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		54860.00000	53280	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		17894.00000	18401	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		65223.00000	63527	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		13257.00000	13648	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		76304.00000	74511	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9614.00000	9907	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		87965.00000	86093	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6819.00000	7033	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		100068.00000	98133	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4730.00000	4881	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		112478.00000	110496	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3206.00000	3311	8.57	0.00	0.00
R201 On 01/02/2007 Bond Future			7.44900	7.08200		5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		23657.00000	14147	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		28859.00000	42254	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		40891.00000	27036	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		14851.00000	23901	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		17089.00000	9661	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		38343.00000	53821	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		31612.00000	19918	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		21051.00000	32262	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		51354.00000	35479	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		10114.00000	17143	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		62807.00000	45145	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		6639.00000	11882	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		75023.00000	55868	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		4194.00000	7944	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		87775.00000	67439	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		2547.00000	5116	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		100856.00000	79635	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		1486.00000	3170	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		114092.00000	92243	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		832.00000	1887	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		127351.00000	105079	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		447.00000	1079	5.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.39700	7.36200		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2412.00000	1240	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		11490.00000	13133	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		12931.00000	10231	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		1886.00000	2001	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		30759.00000	27917	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		87.00000	61	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		49816.00000	46999	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		1.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		68489.00000	65673	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		126.00000	26	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		29837.00000	32553	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		86705.00000	83889	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		104478.00000	101662	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		121819.00000	119003	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			7.40500	7.36800		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		12466.00000	11045	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		21887.00000	23398	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		22325.00000	20351	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		11915.00000	12872	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		35440.00000	33020	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		5680.00000	6192	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		50982.00000	48278	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		2340.00000	2567	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		67894.00000	65045	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		825.00000	907	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6040.00000	5165	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		35787.00000	37844	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		119751.00000	116821	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		13.00000	14	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		85300.00000	82393	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		247.00000	271	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		102668.00000	99742	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		62.00000	68	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			7.40700	7.36900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18592.00000	17127	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		27950.00000	29450	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		28214.00000	26348	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		18037.00000	19136	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		40139.00000	37915	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		10893.00000	11634	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		53989.00000	51482	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6126.00000	6585	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		69233.00000	66527	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		3196.00000	3455	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11390.00000	10328	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		40762.00000	42665	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		85324.00000	82492	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1542.00000	1676	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		101795.00000	98892	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		687.00000	749	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		118309.00000	115370	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		282.00000	308	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.41200	7.37500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		22696.00000	21283	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32370.00000	33798	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		32067.00000	30333	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22507.00000	23615	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5854.00000	5310	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		76053.00000	78350	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9741.00000	8945	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		59281.00000	61327	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		15281.00000	14188	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		44650.00000	46399	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		43303.00000	41276	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14961.00000	15775	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		56167.00000	53891	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		9481.00000	10046	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		70318.00000	67846	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5715.00000	6084	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		85374.00000	82760	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3271.00000	3498	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		100973.00000	98263	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1775.00000	1906	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.42400	7.40000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		35088.00000	33972	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27572.00000	28266	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		8498.00000	8055	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		79396.00000	80763	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		12873.00000	12277	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		63474.00000	64689	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		18690.00000	17925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		49464.00000	50510	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		26082.00000	25140	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37488.00000	38356	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		45646.00000	44369	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19643.00000	20176	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		57598.00000	56181	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		13532.00000	13926	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		70719.00000	69186	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		9003.00000	9280	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		84741.00000	83117	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5777.00000	5964	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		99391.00000	97702	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3573.00000	3693	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		114419.00000	112683	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2127.00000	2202	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.38200	7.34700		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		53771.00000	50791	7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		1.00000	0	7.81	0.00	0.00
R204 On 04/05/2006 Bond Future			7.38900	7.35300		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		55054.00000	52251	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		2429.00000	2651	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.39200	7.35500		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		58298.00000	55690	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6481.00000	6942	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.39600	7.35900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		26169.00000	24621	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		35155.00000	36635	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		7363.00000	6721	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		81034.00000	83420	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11843.00000	10932	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		63386.00000	65503	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		18049.00000	16830	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		48036.00000	49844	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		36248.00000	34376	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		24774.00000	25929	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		48178.00000	46010	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16767.00000	17626	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		61713.00000	59292	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		10875.00000	11481	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		76518.00000	73897	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6747.00000	7153	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		92222.00000	89452	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3999.00000	4256	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		108470.00000	105597	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2262.00000	2416	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		124960.00000	122020	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1220.00000	1307	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.40500	7.36800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		29345.00000	27827	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38936.00000	40402	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		39165.00000	37365	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28572.00000	29755	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9841.00000	9127	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		83192.00000	85462	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		14753.00000	13794	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		66301.00000	68326	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		21214.00000	19982	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		51514.00000	53266	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		50589.00000	48525	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20320.00000	21239	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		63435.00000	61137	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13983.00000	14670	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		77453.00000	74961	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		9300.00000	9792	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		92358.00000	89712	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		5971.00000	6309	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		107865.00000	105104	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3699.00000	3921	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		123714.00000	120871	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2209.00000	2349	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.35700	7.32200		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		56114.00000	53106	8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		1.00000	0	8.46	0.00	0.00
R207 On 04/05/2006 Bond Future			7.36400	7.32800		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		57348.00000	54497	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		2298.00000	2506	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.36700	7.33100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		60489.00000	57893	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6262.00000	6691	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.36900	7.33200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		14771.00000	13342	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		21629.00000	23274	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3238.00000	2772	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		53317.00000	55924	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		7463.00000	6575	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	7.00	Put		35627.00000	37813	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		25588.00000	23600	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		11732.00000	12818	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		55918.00000	53144	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2332.00000	2632	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		39604.00000	37147	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5605.00000	6223	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		73474.00000	70523	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		838.00000	961	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		91424.00000	88392	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		259.00000	301	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		109257.00000	106196	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		68.00000	81	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		126739.00000	123668	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		15.00000	18	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.37500	7.40000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		38459.00000	39468	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		30335.00000	29299	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		28772.00000	29586	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41127.00000	39896	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		14418.00000	14884	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		69475.00000	67896	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		20767.00000	21397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		54176.00000	52761	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		49749.00000	50951	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		21704.00000	20861	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		62466.00000	63850	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		15041.00000	14380	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		76365.00000	77911	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		10083.00000	9585	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		91162.00000	92846	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6533.00000	6171	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		106572.00000	108365	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4087.00000	3836	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		122330.00000	124207	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2468.00000	2300	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9602.00000	9930	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		86918.00000	85201	8.55	0.00	0.00

Total for Derivatives:

0.00

2,777.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,777.00