



Daily MTM Report

Daily summary for 30/01/2006

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			6.85900	6.86900			0.00	0.00
R153 On 31/08/2010 Bond			7.31000	7.31000			0.00	0.00
R157 On 15/09/2015 Bond			7.45000	7.46000			0.00	0.00
R186 On 21/12/2026 Bond			7.11000	7.12000			0.00	0.00
R194 On 28/02/2008 Bond			7.19000	7.18000			0.00	0.00
R201 On 21/12/2014 Bond			7.44000	7.45000			0.00	0.00
R203 On 15/09/2017 Bond			7.43000	7.43500			0.00	0.00
R204 On 21/12/2018 Bond			7.42000	7.42000			0.00	0.00
R207 On 15/01/2020 Bond			7.39600	7.39400			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			237.21700	237.14300		6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		71431.00000	72170	6.80	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		1.00000	0	6.80	0.00	0.00
GOVI On 04/05/2006 jGovi			241.40000	241.32800		4.45	78.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		113632.00000	114304	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		352.00000	304	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			245.78900	245.70800		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		157512.00000	158286	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		432.00000	396	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.26000	250.16700		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		201948.00000	202858	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		278.00000	258	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.75000	254.64500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		246589.00000	247630	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		139.00000	130	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			7.29500	7.29600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.44400	7.45400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.06300	7.07400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.19200	7.18400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.43700	7.44700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.41000	7.41500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.41400	7.41400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.38500	7.38800		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			7.06700	7.07200		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		10.00000	1	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		445.00000	449	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.02100	6.99400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		636.00000	660	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		651.00000	608	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.06500	7.02800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1022.00000	1061	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		954.00000	902	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.16400	7.14800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1455.00000	1470	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1093.00000	1068	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.28600	7.28300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1212.00000	1209	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1743.00000	1733	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.39100	7.40000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1540.00000	1524	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1784.00000	1791	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.46900	7.47700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1787.00000	1773	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1844.00000	1849	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.50400	7.46600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2010.00000	2055	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2100.00000	2044	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.24100	7.22800		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		1083.00000	819	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1484.00000	986	2.49	0.00	0.00
JN02 On 04/05/2006 jNote			7.29300	7.28100		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		10596.00000	10547	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		9969.00000	9701	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.35900	7.34900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		15239.00000	15220	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13402.00000	13197	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.42100	7.41800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		19013.00000	18949	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15897.00000	15777	0.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.48200	7.47900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		126.00000	15	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11390.00000	11152	5.18	0.00	0.00
JN05 On 04/05/2006 jNote			7.51900	7.51800		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		16736.00000	16617	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		5612.00000	5454	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.56000	7.56200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		21614.00000	21454	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		8682.00000	8606	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.59800	7.60300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		25589.00000	25371	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10977.00000	10967	0.00	0.00	0.00
JN10 On 02/02/2006 jNote			7.56000	7.55400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		4.00000	0	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		31208.00000	30778	8.05	0.00	0.00
JN10 On 04/05/2006 jNote			7.57700	7.57200		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		25139.00000	25312	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2641.00000	2470	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.59700	7.59200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29161.00000	29329	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		5301.00000	5123	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.61500	7.61000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		32587.00000	32756	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		7506.00000	7329	0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.67000	6.52100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.71600	6.56700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.83700	6.69200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.85400	6.78000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92600	6.85400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98100	6.91000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93100	6.88300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96800	6.91800		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.31200	7.31200		4.47	5.00	263.00
R153 On 02/02/2006 Bond Future	7.30	Call		2298.00000	1555	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		2817.00000	2074	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		39711.00000	39711	4.77	1.00	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		3477.00000	2757	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		1835.00000	1115	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1407.00000	755	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		4091.00000	3440	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.20	Call		789.00000	307	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		5643.00000	5162	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		400.00000	102	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		7430.00000	7132	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		20872.00000	20869	4.31	0.00	2.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.80	Put		3.00000	0	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		73.00000	5	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		11467.00000	11400	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.40	Call		4925.00000	4327	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1128.00000	530	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		6601.00000	6168	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		653.00000	220	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		18759.00000	18752	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		7.00000	0	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		8450.00000	8174	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		356.00000	80	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		29290.00000	29290	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		25.00000	1	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		13610.00000	13586	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		24609.00000	24609	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		50016.00000	50016	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		60207.00000	60207	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		70284.00000	70284	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		181.00000	27	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		9391.00000	9237	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10418.00000	10261	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		183.00000	26	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12460.00000	12379	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		89.00000	7	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		14543.00000	14505	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		40.00000	2	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		16647.00000	16630	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		17.00000	0	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		22982.00000	22981	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		1.00000	0	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		25089.00000	25089	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		27192.00000	27192	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			7.32100	7.32100		4.42	3.00	10.00
R153 On 04/05/2006 Bond Future	7.25	Call		9807.00000	9633	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		12723.00000	12549	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15194.00000	15026	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		7881.00000	7713	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21936.00000	21794	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		4503.00000	4362	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29802.00000	29697	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2358.00000	2253	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38474.00000	38406	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1125.00000	1057	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3187.00000	3064	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		26895.00000	26772	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5844.00000	5687	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		19100.00000	18943	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47635.00000	47597	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		486.00000	448	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57035.00000	57016	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		190.00000	171	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66504.00000	66496	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		67.00000	58	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		75950.00000	75947	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		21.00000	18	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.31300	7.31400		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12517.00000	12425	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		15001.00000	14871	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18262.00000	18172	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		11079.00000	10950	4.02	0.00	100.00
R153 On 03/08/2006 Bond Future	7.00	Call		7834.00000	7750	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		20086.00000	19963	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		24881.00000	24798	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		8128.00000	8006	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32172.00000	32101	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5947.00000	5837	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40199.00000	40137	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4598.00000	4498	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48492.00000	48440	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3610.00000	3520	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56947.00000	56905	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2879.00000	2798	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65492.00000	65459	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2331.00000	2258	5.62	0.00	0.00
R153 On 02/11/2006 Bond Future			7.31200	7.31400		3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		14071.00000	14024	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		16410.00000	16291	3.60	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39781.00000	39762	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6223.00000	6131	4.40	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46703.00000	46700	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4386.00000	4309	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		5671.00000	5630	3.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		26490.00000	26376	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		9382.00000	9336	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20917.00000	20797	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		19607.00000	19564	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		12841.00000	12725	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		25835.00000	25799	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		10052.00000	9942	4.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		32605.00000	32577	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7891.00000	7789	4.20	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3001.00000	2969	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		33196.00000	33091	3.00	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		54004.00000	54015	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3012.00000	2950	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61597.00000	61622	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2014.00000	1966	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69403.00000	69440	4.40	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1310.00000	1274	4.40	0.00	0.00
R153 On 01/02/2007 Bond Future			7.32200	7.32600		3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13972.00000	13976	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16573.00000	16440	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5128.00000	5113	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		33787.00000	33635	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		7405.00000	7393	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		27298.00000	27149	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		10336.00000	10330	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21543.00000	21400	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18332.00000	18348	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12405.00000	12285	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		23394.00000	23426	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9018.00000	8914	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		29105.00000	29154	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6358.00000	6270	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		35382.00000	35448	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4340.00000	4269	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		42127.00000	42209	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2864.00000	2810	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		49233.00000	49330	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1826.00000	1786	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		56601.00000	56709	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1124.00000	1095	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		64142.00000	64259	3.08	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		666.00000	647	3.08	0.00	0.00
R157 On 02/02/2006 Bond Future			7.45100	7.46200		7.56	0.00	138.00
R157 On 02/02/2006 Bond Future	7.50	Call		6908.00000	6093	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		3668.00000	1913	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		371.00000	75	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		18636.00000	17400	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		24495.00000	25261	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		185.00000	11	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		44956.00000	45894	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		2.00000	0	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		65181.00000	66121	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		0.00000	0	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		62625.00000	61685	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1.00000	0	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		40218.00000	39277	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		85002.00000	85942	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		104426.00000	105366	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		123461.00000	124401	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		142117.00000	143057	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			7.46300	7.47400		7.59	0.00	7.00
R157 On 04/05/2006 Bond Future	7.50	Call		21152.00000	21324	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		18985.00000	18239	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		11198.00000	11248	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		30054.00000	29186	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		34272.00000	34600	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		11500.00000	10910	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		49720.00000	50202	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6750.00000	6314	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		66933.00000	67531	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4165.00000	3845	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		102866.00000	103617	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1661.00000	1495	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4753.00000	4738	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		45059.00000	44126	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		84775.00000	85463	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2599.00000	2368	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		120946.00000	121744	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1087.00000	967	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		138668.00000	139519	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		519.00000	452	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.46500	7.47600		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		29905.00000	30143	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		27951.00000	27292	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		42556.00000	42887	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		20465.00000	19900	7.36	0.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call		19321.00000	19471	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		37903.00000	37156	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		56769.00000	57191	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		14933.00000	14458	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		72658.00000	73151	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		11458.00000	11054	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		11101.00000	11179	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		50627.00000	49808	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		89128.00000	89680	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8937.00000	8593	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		105927.00000	106529	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7111.00000	6817	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		122818.00000	123461	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5735.00000	5482	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		138813.00000	139520	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3812.00000	3622	9.94	0.00	0.00
R157 On 02/11/2006 Bond Future			7.47000	7.48300		6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		33127.00000	33491	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		31776.00000	31106	6.63	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		89303.00000	89983	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11512.00000	11158	8.10	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		7385.00000	7490	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		67341.00000	66412	5.52	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		13748.00000	13929	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		52873.00000	52020	5.89	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		22406.00000	22676	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		41098.00000	40334	6.26	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		45551.00000	46006	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		24538.00000	23959	7.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		59289.00000	59828	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		18988.00000	18493	7.37	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		73984.00000	74598	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		14759.00000	14340	7.74	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		103997.00000	104754	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7989.00000	7712	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		119288.00000	120111	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5405.00000	5195	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		134986.00000	135865	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3564.00000	3408	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		150923.00000	151846	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2289.00000	2178	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		166957.00000	167914	8.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1432.00000	1355	8.10	0.00	0.00
R157 On 01/02/2007 Bond Future			7.48200	7.49600		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		31887.00000	32317	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		31577.00000	30922	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		16315.00000	16551	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		55455.00000	54607	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		23250.00000	23577	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		42479.00000	41722	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		42215.00000	42754	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22729.00000	22183	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		54118.00000	54765	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15812.00000	15374	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		67392.00000	68139	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10614.00000	10276	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		81773.00000	82609	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6865.00000	6616	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		96979.00000	97887	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4273.00000	4097	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		112733.00000	113699	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2557.00000	2439	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		128796.00000	129805	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1471.00000	1394	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		144974.00000	146012	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		812.00000	765	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		161123.00000	162180	5.53	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		430.00000	403	5.53	0.00	0.00
R186 On 02/02/2006 Bond Future			7.11000	7.12000		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1393.00000	544	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		17962.00000	15744	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		19030.00000	19311	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		1416.00000	327	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		50548.00000	51903	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		15.00000	0	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		82244.00000	83613	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		112796.00000	114166	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		88963.00000	87594	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		2.00000	0	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		52077.00000	50706	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		142241.00000	143611	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		170626.00000	171996	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		197997.00000	199366	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		224395.00000	225764	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			7.11000	7.12000		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		19125.00000	19287	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		35576.00000	34378	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		37416.00000	37831	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		19926.00000	18981	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		60787.00000	61477	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		10601.00000	9931	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		87135.00000	88058	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5445.00000	5008	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		115094.00000	116164	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3040.00000	2751	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2459.00000	2424	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		90756.00000	89361	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7370.00000	7379	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		59064.00000	57713	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		143079.00000	144247	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1754.00000	1563	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		170601.00000	171833	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1051.00000	923	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		197429.00000	198701	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		655.00000	568	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		223310.00000	224627	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		272.00000	230	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.10300	7.11400		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		29725.00000	30101	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		45247.00000	44136	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		48664.00000	49237	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		30488.00000	29575	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		70984.00000	71747	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		20338.00000	19614	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		95505.00000	96432	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		13562.00000	13002	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		121905.00000	122946	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9790.00000	9345	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		15418.00000	15619	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		65918.00000	64632	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		148503.00000	149630	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7292.00000	6934	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		174848.00000	176041	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		5573.00000	5281	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		200737.00000	201980	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4387.00000	4144	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		225131.00000	226450	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2653.00000	2486	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		249258.00000	250634	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1559.00000	1449	14.77	0.00	0.00
R186 On 02/11/2006 Bond Future			7.09600	7.10800		11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		47712.00000	48190	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		62314.00000	61181	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		63998.00000	64640	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		45150.00000	44181	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		82807.00000	83618	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		31717.00000	30917	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		103756.00000	104732	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		21580.00000	20945	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		126366.00000	127493	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		14212.00000	13727	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		150127.00000	151384	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9056.00000	8701	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		174554.00000	175916	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		5583.00000	5334	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		199226.00000	200669	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3331.00000	3162	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		223808.00000	225310	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1923.00000	1814	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		23423.00000	23638	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		108763.00000	107367	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		34175.00000	34509	11.15	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		83487.00000	82210	11.15	0.00	0.00
R186 On 01/02/2007 Bond Future			7.09200	7.10500		10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		51002.00000	51608	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		65094.00000	63967	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		67140.00000	67910	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		48033.00000	47069	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		26387.00000	26710	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		110653.00000	109243	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		37400.00000	37855	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		85932.00000	84654	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		85609.00000	86544	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		34490.00000	33692	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		106071.00000	107165	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		24080.00000	23441	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		128109.00000	129348	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16337.00000	15843	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		151274.00000	152639	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10767.00000	10399	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		175133.00000	176600	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		6893.00000	6628	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		199297.00000	200845	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		4287.00000	4102	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		223449.00000	225058	10.44	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2591.00000	2466	10.44	0.00	0.00
R194 On 02/02/2006 Bond Future			7.19300	7.18300		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1837.00000	1431	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		533.00000	322	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		89.00000	11	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		3661.00000	3778	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6164.00000	5956	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		14.00000	1	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10967.00000	10772	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		15756.00000	15561	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		18376.00000	18570	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		13411.00000	13606	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		8477.00000	8671	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		20515.00000	20320	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		25247.00000	25052	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		29950.00000	29755	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		34625.00000	34430	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			7.19300	7.18200		1.96	0.00	50.00
R194 On 04/05/2006 Bond Future	7.25	Call		4274.00000	4113	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3103.00000	3132	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2101.00000	1983	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		5244.00000	5316	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7199.00000	7012	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1737.00000	1739	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10650.00000	10453	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		920.00000	912	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14455.00000	14256	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		481.00000	470	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		105.00000	90	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16334.00000	16509	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		343.00000	307	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		12187.00000	12340	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		928.00000	855	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		8409.00000	8526	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18474.00000	18275	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		278.00000	268	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22557.00000	22359	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		162.00000	154	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26671.00000	26475	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		99.00000	93	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30786.00000	30592	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		61.00000	56	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.15400	7.14200		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5847.00000	5709	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4233.00000	4274	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3740.00000	3626	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5867.00000	5933	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8363.00000	8206	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3025.00000	3047	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11195.00000	11026	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2152.00000	2162	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14262.00000	14085	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1531.00000	1533	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2363.00000	2274	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8250.00000	8341	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17564.00000	17381	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1163.00000	1160	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20967.00000	20782	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		914.00000	909	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24407.00000	24220	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		720.00000	713	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27891.00000	27703	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		588.00000	580	2.42	0.00	0.00
R194 On 02/11/2006 Bond Future			7.11800	7.10700		1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		6260.00000	6158	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		7616.00000	7653	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		7848.00000	7736	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		6041.00000	6067	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		2056.00000	2000	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		16204.00000	16287	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2809.00000	2741	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		13737.00000	13809	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3749.00000	3670	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11473.00000	11533	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4896.00000	4804	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		9429.00000	9476	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		9657.00000	9536	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4699.00000	4717	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11677.00000	11548	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3583.00000	3594	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		13891.00000	13758	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2674.00000	2680	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		16279.00000	16142	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1953.00000	1955	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18817.00000	18677	1.88	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1394.00000	1394	1.88	0.00	0.00
R194 On 01/02/2007 Bond Future			7.09800	7.08900		1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		4790.00000	4725	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5705.00000	5733	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1434.00000	1401	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		12721.00000	12781	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2015.00000	1975	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10695.00000	10747	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2758.00000	2709	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8839.00000	8883	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3678.00000	3621	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7172.00000	7208	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		6097.00000	6025	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4443.00000	4464	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7596.00000	7518	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3384.00000	3399	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9279.00000	9196	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2518.00000	2527	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11129.00000	11042	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		1827.00000	1833	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13126.00000	13036	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1293.00000	1296	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15245.00000	15153	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		891.00000	892	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17463.00000	17371	1.21	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		597.00000	597	1.21	0.00	0.00
R201 On 02/02/2006 Bond Future			7.44100	7.45100		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		6138.00000	5425	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		2839.00000	1451	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		444.00000	109	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		14113.00000	13103	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		20097.00000	20616	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		167.00000	11	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		36235.00000	36907	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		3.00000	0	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		52213.00000	52888	8.96	0.00	0.00
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		66665.00000	65990	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		48643.00000	47968	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		2.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		30982.00000	30305	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		67880.00000	68555	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		83239.00000	83914	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		98297.00000	98972	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		113061.00000	113736	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			7.45400	7.46400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18306.00000	18391	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		15935.00000	15361	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		28646.00000	28838	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9995.00000	9526	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		40713.00000	41014	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		6095.00000	5736	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		54158.00000	54546	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3881.00000	3609	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		68135.00000	68592	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2500.00000	2298	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		82335.00000	82844	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1637.00000	1487	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		96565.00000	97113	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1092.00000	981	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		110515.00000	111109	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		550.00000	484	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.45700	7.46900		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		25328.00000	25541	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		23332.00000	22771	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		35278.00000	35568	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		17356.00000	16871	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		46432.00000	46795	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12883.00000	12473	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		58895.00000	59317	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		10014.00000	9662	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		71820.00000	72292	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7895.00000	7593	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		85003.00000	85517	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		6315.00000	6056	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		98299.00000	98849	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5125.00000	4901	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		110863.00000	111466	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3473.00000	3302	10.89	0.00	0.00
R201 On 02/11/2006 Bond Future			7.46100	7.47300		8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		33996.00000	34215	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		32298.00000	31760	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		15486.00000	15559	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		62268.00000	61585	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		20610.00000	20723	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		50929.00000	50286	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		26773.00000	26935	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		40934.00000	40340	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		42258.00000	42537	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		24992.00000	24516	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		51496.00000	51840	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		18950.00000	18538	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		61614.00000	62022	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		14068.00000	13721	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		72489.00000	72960	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		10218.00000	9933	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		83984.00000	84512	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7258.00000	7030	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		95956.00000	96535	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		5038.00000	4861	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		108268.00000	108890	8.57	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3417.00000	3282	8.57	0.00	0.00
R201 On 01/02/2007 Bond Future			7.46900	7.48300		5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		25802.00000	26148	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		24759.00000	24244	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		13320.00000	13512	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		43518.00000	42849	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9024.00000	9156	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		55275.00000	54546	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		18888.00000	19152	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		33323.00000	32727	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		34053.00000	34485	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17809.00000	17380	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		43550.00000	44067	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12378.00000	12034	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		54130.00000	54727	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8297.00000	8033	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		65588.00000	66254	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5357.00000	5162	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		77700.00000	78423	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3326.00000	3189	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		90248.00000	91017	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1984.00000	1892	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		103044.00000	103846	5.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1136.00000	1077	5.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.43100	7.43600		7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		7006.00000	6361	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		1902.00000	857	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		287.00000	49	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		15307.00000	14668	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		24748.00000	25130	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		18.00000	0	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		43873.00000	44273	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		62547.00000	62947	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		35653.00000	35253	7.05	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		80763.00000	81164	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		98536.00000	98936	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		115877.00000	116277	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			7.44000	7.44500		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		18243.00000	18213	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		13922.00000	13498	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		9554.00000	9462	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		25065.00000	24578	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		30414.00000	30498	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		6743.00000	6432	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		45357.00000	45564	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		2803.00000	2616	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		61969.00000	62271	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		988.00000	897	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4270.00000	4175	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		40107.00000	39617	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		113664.00000	114055	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		15.00000	12	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		79257.00000	79615	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		293.00000	257	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		96589.00000	96971	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		73.00000	61	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			7.44000	7.44600		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24443.00000	24518	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		20264.00000	19872	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		15642.00000	15656	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		30997.00000	30546	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		35639.00000	35791	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		12390.00000	12076	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		48912.00000	49148	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		7047.00000	6817	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		63752.00000	64064	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		3713.00000	3559	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		9260.00000	9238	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44629.00000	44142	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		79589.00000	79962	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1805.00000	1713	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		95918.00000	96333	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		808.00000	758	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		112362.00000	112803	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		333.00000	308	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.44300	7.45000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		28563.00000	28707	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		24752.00000	24361	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		19843.00000	19929	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		35266.00000	34817	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		4766.00000	4761	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		80714.00000	80174	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		8143.00000	8154	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		63432.00000	62908	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		13081.00000	13121	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		48199.00000	47705	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		39201.00000	39413	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		16608.00000	16285	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		51557.00000	51841	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		10621.00000	10369	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		65310.00000	65661	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6457.00000	6272	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		80078.00000	80486	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3724.00000	3597	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		95484.00000	95937	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		2035.00000	1953	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.45200	7.46000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		32353.00000	32547	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		29355.00000	28949	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7434.00000	7461	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		82850.00000	82276	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		11434.00000	11487	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		66554.00000	66005	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		16832.00000	16922	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		52125.00000	51613	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		23783.00000	23920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		39707.00000	39243	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		42505.00000	42761	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		21020.00000	20675	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		54100.00000	54421	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		14552.00000	14272	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		66924.00000	67306	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		9726.00000	9507	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		80713.00000	81151	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6268.00000	6104	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		95191.00000	95676	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3891.00000	3774	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		110098.00000	110620	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2324.00000	2245	7.05	0.00	0.00
R204 On 02/02/2006 Bond Future			7.42100	7.42100		7.81	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		47484.00000	47484	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			7.43000	7.43000		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		49071.00000	48929	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		2901.00000	2759	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.43200	7.43200		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		52883.00000	52744	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		7438.00000	7299	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.43300	7.43300		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		32460.00000	32344	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		27110.00000	26913	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		23040.00000	22917	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		38150.00000	37946	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6075.00000	5991	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		85871.00000	85705	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		10010.00000	9905	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		67677.00000	67491	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		15588.00000	15469	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		51699.00000	51499	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		43786.00000	43690	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		18500.00000	18322	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		56808.00000	56738	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		12094.00000	11943	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		71206.00000	71167	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7560.00000	7440	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		86610.00000	86601	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4511.00000	4422	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		102651.00000	102669	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2567.00000	2504	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		119007.00000	119047	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1391.00000	1350	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.43900	7.44100		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		35609.00000	35561	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30892.00000	30684	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		26348.00000	26285	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41816.00000	41593	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		8436.00000	8375	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		87663.00000	87441	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		12863.00000	12794	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		70287.00000	70058	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		18783.00000	18714	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		54960.00000	54730	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		46512.00000	46485	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		22118.00000	21931	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		58898.00000	58898	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		15323.00000	15163	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		72533.00000	72563	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10257.00000	10126	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		87137.00000	87195	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		6626.00000	6524	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		102418.00000	102503	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4128.00000	4052	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		118107.00000	118214	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2478.00000	2424	7.86	0.00	0.00
R207 On 02/02/2006 Bond Future			7.39700	7.39500		8.46	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		49856.00000	49685	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			7.40600	7.40400		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		51336.00000	51049	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		2728.00000	2610	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.40800	7.40600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		55091.00000	54820	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		7151.00000	7047	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.40800	7.40600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		21667.00000	21478	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		13946.00000	13923	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		11973.00000	11817	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		24967.00000	24976	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2344.00000	2280	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/11/2006 Bond Future	6.75	Put		58558.00000	58659	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5741.00000	5632	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		40040.00000	40096	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		50398.00000	50204	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2948.00000	2919	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		34733.00000	34534	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6870.00000	6836	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		67592.00000	67409	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1091.00000	1074	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		85376.00000	85202	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		346.00000	338	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		103148.00000	102979	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		94.00000	91	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		120610.00000	120444	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		22.00000	21	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.41100	7.41000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		37690.00000	37508	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		30382.00000	30282	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		28078.00000	27904	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41250.00000	41157	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13920.00000	13782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		69793.00000	69737	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		20166.00000	20007	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		54392.00000	54314	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		48923.00000	48742	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		21695.00000	21595	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		61605.00000	61431	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		14996.00000	14903	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		75487.00000	75324	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		10021.00000	9940	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		90281.00000	90133	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6468.00000	6401	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		105697.00000	105564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4029.00000	3977	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		121465.00000	121346	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2420.00000	2383	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9208.00000	9094	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		87340.00000	87309	8.55	0.00	0.00

Total for Derivatives:

87.00

2,776.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

87.00

2,776.00