



# Daily MTM Report

Daily summary for 02/06/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			7.49500	7.53500			0.00	0.00
R157 On 15/09/2015 Bond			7.72000	7.76500			0.00	0.00
R186 On 21/12/2026 Bond			7.50000	7.54500			0.00	0.00
R194 On 28/02/2008 Bond			7.38500	7.42000			0.00	0.00
R201 On 21/12/2014 Bond			7.71500	7.76000			0.00	0.00
R203 On 15/09/2017 Bond			7.74500	7.79000			0.00	0.00
R204 On 21/12/2018 Bond			7.74000	7.78000			0.00	0.00
R207 On 15/01/2020 Bond			7.72000	7.75900			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 03/08/2006 jGovi			242.32500	241.82000		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		118232.00000	123270	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		32.00000	20	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			246.71500	246.21200		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		162227.00000	167231	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		107.00000	81	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.23200	250.74100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		207489.00000	212383	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		79.00000	63	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.85900	7.88600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.97800	8.01300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.90400	7.92600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58700	7.61800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.94600	7.97900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.96500	8.00300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.93200	7.96600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.93200	7.96300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.07900	7.07900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.21700	7.23500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		905.00000	872	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		329.00000	341	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.49500	7.52300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1715.00000	1665	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		435.00000	453	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.64000	7.75000		0.36	0.00	75.00
JFRA On 01/02/2007 jFra	7.50	Call		1520.00000	1366	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		909.00000	1024	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.79400	7.85700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1895.00000	1802	0.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/05/2007 jFra	7.50	Put		1022.00000	1083	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.79400	7.82800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2029.00000	1979	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1227.00000	1260	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.89400	7.94100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2480.00000	2405	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1321.00000	1369	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.89800	7.94400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26445.00000	26373	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25352.00000	25383	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.70500	7.74400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13610.00000	13076	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		4473.00000	4656	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.80600	7.84500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		19118.00000	18633	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		8129.00000	8359	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.90000	7.93500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		28927.00000	27615	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		795.00000	898	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.94900	7.98500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		33102.00000	31890	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		2972.00000	3210	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.94100	7.98100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		50185.00000	47537	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		44.00000	62	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.96500	8.00600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		52433.00000	49853	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		674.00000	819	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.81800	6.82100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.91400	6.91900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.06100	7.07300		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.55300	7.56300		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		4272.00000	4397	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6693.00000	6434	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1164.00000	1206	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13253.00000	12910	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		146.00000	152	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		22003.00000	21624	2.26	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.75	Call		9987.00000	10215	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2838.00000	2682	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		17654.00000	17962	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1033.00000	957	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26332.00000	26684	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		335.00000	304	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		35378.00000	35750	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		100.00000	89	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		44492.00000	44872	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		29.00000	25	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		53565.00000	53948	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		8.00000	7	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.52900	7.57300		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		7157.00000	7875	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9799.00000	8926	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3308.00000	3749	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		15056.00000	13906	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1108.00000	1309	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		22050.00000	20660	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		26493.00000	27808	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2343.00000	2067	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		34231.00000	35652	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1322.00000	1152	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		224.00000	281	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		30451.00000	28916	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		12546.00000	13518	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6170.00000	5551	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		19120.00000	20292	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3815.00000	3395	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		20.00000	27	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		39624.00000	38039	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		42312.00000	43803	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		729.00000	627	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		50598.00000	52128	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		422.00000	361	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		58931.00000	60485	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		246.00000	209	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.54500	7.58900		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		9206.00000	9885	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12223.00000	11412	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		5307.00000	5791	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16851.00000	15845	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2477.00000	2768	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		22628.00000	21428	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		190.00000	230	1.90	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	6.50	Put		37793.00000	36343	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		862.00000	996	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		29699.00000	28342	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		14172.00000	15031	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8740.00000	8108	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		19987.00000	20998	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6183.00000	5704	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		26457.00000	27590	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4358.00000	4000	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		33405.00000	34631	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3086.00000	2822	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		40661.00000	41956	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2197.00000	2002	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		48110.00000	49456	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1576.00000	1432	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		55673.00000	57056	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1141.00000	1034	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.75500	7.76800		4.40	6.00	118.00
R157 On 03/08/2006 Bond Future	7.75	Call		10349.00000	10769	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		11783.00000	11168	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		3022.00000	3182	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		24593.00000	23717	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		479.00000	509	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		42585.00000	41580	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		23017.00000	23713	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4706.00000	4366	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		39233.00000	40121	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1558.00000	1410	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		30.00000	33	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		63081.00000	62048	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		57112.00000	58095	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		447.00000	393	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		75406.00000	76425	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		116.00000	99	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		93586.00000	94617	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		28.00000	23	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		111482.00000	112517	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6.00000	5	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.75400	7.80200		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		15231.00000	16988	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		19273.00000	17300	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		7047.00000	8122	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		30751.00000	28096	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		2493.00000	2996	4.25	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	7.25	Put		46240.00000	43012	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		56223.00000	59444	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3488.00000	2977	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		76.00000	104	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		85087.00000	81384	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		591.00000	751	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		64772.00000	61200	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		26756.00000	29138	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11510.00000	10161	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		40627.00000	43503	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6458.00000	5602	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		72792.00000	76231	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1840.00000	1547	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		89783.00000	93351	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		955.00000	793	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		106838.00000	110483	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		471.00000	385	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		123808.00000	127495	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		229.00000	185	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		140555.00000	144268	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		85.00000	67	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.77200	7.82000		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		19362.00000	21071	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		24667.00000	22741	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		10842.00000	12035	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		35323.00000	32881	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		5065.00000	5770	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		49086.00000	46156	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1834.00000	2162	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		65765.00000	62458	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		30363.00000	32545	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16848.00000	15396	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		43173.00000	45754	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11186.00000	10132	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		57437.00000	60329	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7319.00000	6577	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		72662.00000	75785	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4747.00000	4235	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		88452.00000	91739	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3067.00000	2719	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		104439.00000	107846	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1905.00000	1676	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		120546.00000	124033	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1174.00000	1026	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		136513.00000	140064	6.27	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	9.75	Put		612.00000	528	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.50700	7.55300		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		13273.00000	15883	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		20004.00000	16775	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		3460.00000	4460	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		42662.00000	37822	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		493.00000	693	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		73392.00000	67753	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		29.00000	45	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		107906.00000	102083	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		31833.00000	36099	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		7268.00000	5695	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		56788.00000	62069	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2051.00000	1492	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		84294.00000	89983	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		461.00000	311	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		111962.00000	117776	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		65.00000	40	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		138979.00000	144815	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		7.00000	4	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		165101.00000	170940	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		190321.00000	196160	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			7.51000	7.55700		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		22704.00000	25486	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		29892.00000	26751	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		10401.00000	12056	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		49832.00000	45564	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		3785.00000	4553	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		76665.00000	71511	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		966.00000	1217	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		108556.00000	102886	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		40333.00000	44192	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		16435.00000	14371	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		62249.00000	66951	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8372.00000	7152	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		86791.00000	92054	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3997.00000	3338	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		112267.00000	117889	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1574.00000	1274	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		138165.00000	143969	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		548.00000	429	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		163776.00000	169657	8.25	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	9.00	Put		169.00000	128	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		158.00000	210	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		143776.00000	137906	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.51300	7.56000		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		32777.00000	35606	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		40289.00000	37239	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		17926.00000	19897	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		57449.00000	53542	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		7792.00000	8915	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		80514.00000	75758	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2658.00000	3153	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		109820.00000	104436	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		616.00000	766	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		143512.00000	137784	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		51417.00000	54993	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		28056.00000	25754	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		72665.00000	76838	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		19523.00000	17818	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		93746.00000	98454	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11869.00000	10698	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		116462.00000	121584	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6853.00000	6096	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		140135.00000	145552	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3754.00000	3294	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		164180.00000	169795	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1951.00000	1687	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.41200	7.45100		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		2515.00000	2833	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1786.00000	1524	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		782.00000	935	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3777.00000	3350	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		133.00000	172	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6870.00000	6329	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		8.00000	11	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10505.00000	9928	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5183.00000	5630	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		749.00000	616	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8393.00000	8916	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		272.00000	214	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11857.00000	12420	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		66.00000	49	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		15455.00000	16031	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		12.00000	8	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		19079.00000	19658	1.38	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Put		2.00000	1	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		22694.00000	23274	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.43200	7.47500		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3151.00000	3430	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2837.00000	2574	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1587.00000	1772	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4423.00000	4067	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		625.00000	721	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6624.00000	6179	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		143.00000	175	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		9319.00000	8810	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		18790.00000	18249	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	1	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		15572.00000	15031	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		19.00000	25	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		12386.00000	11851	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5196.00000	5555	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1745.00000	1564	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		7643.00000	8063	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1069.00000	948	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10219.00000	10690	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		536.00000	466	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13023.00000	13527	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		243.00000	207	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.45300	7.49800		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		3748.00000	3976	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3728.00000	3496	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2374.00000	2550	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4913.00000	4629	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1378.00000	1502	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6486.00000	6149	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		589.00000	659	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		8275.00000	7884	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		4.00000	6	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		15483.00000	15024	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		41.00000	50	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12913.00000	12461	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		191.00000	221	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		10465.00000	10035	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5428.00000	5702	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2858.00000	2672	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7287.00000	7598	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2177.00000	2028	1.22	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.25	Call		9117.00000	9465	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1476.00000	1364	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11125.00000	11505	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		963.00000	883	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		13278.00000	13683	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		604.00000	549	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.73200	7.77900		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		7617.00000	9025	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		9445.00000	7888	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		2017.00000	2589	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		19771.00000	17379	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		17657.00000	19826	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3859.00000	3063	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		30515.00000	33142	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1385.00000	1047	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		44641.00000	47477	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		467.00000	338	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		59090.00000	62008	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		153.00000	107	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		73455.00000	76409	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		32.00000	21	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		87644.00000	90607	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5.00000	3	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.74800	7.79500		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		13358.00000	14736	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		16130.00000	14612	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		6165.00000	7032	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		24504.00000	22475	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		2333.00000	2761	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		36531.00000	34064	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		528.00000	662	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		50883.00000	48123	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		56.00000	76	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		66874.00000	64000	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		22815.00000	24634	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		10306.00000	9230	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		33958.00000	36119	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		6449.00000	5716	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		46294.00000	48697	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		4060.00000	3568	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		58762.00000	61371	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		2072.00000	1787	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		71857.00000	74601	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		976.00000	825	6.40	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	9.25	Call		85238.00000	88059	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		423.00000	350	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.76200	7.81000		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		16012.00000	17386	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19619.00000	18109	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		8785.00000	9748	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		27593.00000	25671	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3956.00000	4518	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		38243.00000	35920	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1390.00000	1646	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		51440.00000	48811	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		325.00000	404	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		66428.00000	63622	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		25684.00000	27411	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		14364.00000	13205	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		35787.00000	37812	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		9806.00000	8946	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		47397.00000	49643	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		7017.00000	6378	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		58778.00000	61230	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4256.00000	3823	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		70866.00000	73475	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2453.00000	2178	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		83399.00000	86118	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1343.00000	1177	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.75900	7.80500		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		10671.00000	12214	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		14805.00000	12892	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		4363.00000	5163	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		27566.00000	24910	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		1388.00000	1700	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		44126.00000	40982	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		333.00000	422	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		63085.00000	59718	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		21071.00000	23413	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6589.00000	5475	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		35012.00000	37963	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2356.00000	1851	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		51062.00000	54344	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		661.00000	487	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		67871.00000	71281	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		143.00000	98	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		84670.00000	88117	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		24.00000	15	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future			7.77300	7.82000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		16864.00000	18472	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		22044.00000	20178	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		9831.00000	10931	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		33793.00000	31419	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		5188.00000	5862	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		48384.00000	45583	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		2454.00000	2820	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		65346.00000	62237	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		382.00000	455	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		104103.00000	100701	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1032.00000	1206	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		84094.00000	80794	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		26470.00000	28602	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		13307.00000	11964	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		38454.00000	41052	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		7373.00000	6497	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		52307.00000	55267	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3726.00000	3211	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		67384.00000	70588	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1708.00000	1437	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.78800	7.83600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		21554.00000	23186	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		27815.00000	25958	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		14337.00000	15568	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		39085.00000	36827	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		8989.00000	9859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		52659.00000	50040	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1480.00000	1677	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		104642.00000	101351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		2902.00000	3251	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		85766.00000	82628	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		5286.00000	5858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		68324.00000	65408	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		30704.00000	32745	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		18901.00000	17454	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		41674.00000	44097	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		12222.00000	11156	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		54196.00000	56946	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		7497.00000	6758	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		67906.00000	70914	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4351.00000	3871	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		82413.00000	85608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2385.00000	2092	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future			7.75400	7.79500		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		22962.00000	25174	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6872.00000	5825	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.76600	7.80800		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		19362.00000	20902	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		23914.00000	22160	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		11678.00000	12756	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		36166.00000	33951	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		6436.00000	7119	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		51385.00000	48775	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		3212.00000	3599	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		69161.00000	66256	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		575.00000	662	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		110209.00000	107003	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1439.00000	1635	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		88945.00000	85847	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		29618.00000	31630	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		14743.00000	13461	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		42226.00000	44662	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		8419.00000	7561	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		56689.00000	59460	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4429.00000	3906	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		72383.00000	75388	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2138.00000	1849	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		88721.00000	91870	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		944.00000	800	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.77700	7.81900		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		23796.00000	25335	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		29139.00000	27430	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		15972.00000	17139	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		40991.00000	38911	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		10118.00000	10948	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		55322.00000	52905	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		6019.00000	6570	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		71932.00000	69236	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		1731.00000	1925	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		110694.00000	107640	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		3346.00000	3686	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		90507.00000	87599	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		33635.00000	35550	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		19796.00000	18464	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		45350.00000	47616	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12810.00000	11828	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		58648.00000	61213	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7874.00000	7191	7.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.75	Call		73140.00000	75942	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4586.00000	4140	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		88419.00000	91394	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2527.00000	2253	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.73300	7.77200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		24457.00000	26631	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6436.00000	5481	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.74300	7.78300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		11436.00000	12961	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		14053.00000	12404	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		4537.00000	5329	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		27296.00000	24915	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1364.00000	1668	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		44838.00000	41969	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		300.00000	382	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		65079.00000	61988	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		47.00000	62	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		86740.00000	83583	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		22839.00000	25114	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		5869.00000	4970	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		37942.00000	40744	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1921.00000	1550	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		55031.00000	58091	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		481.00000	368	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		72665.00000	75812	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		91.00000	65	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		90121.00000	93290	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		13.00000	9	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.75200	7.79200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		25278.00000	26803	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		28571.00000	26960	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		17126.00000	18292	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		40340.00000	38370	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		10961.00000	11799	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		54655.00000	52356	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		6594.00000	7156	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		71342.00000	68768	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		3711.00000	4062	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		90106.00000	87321	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		35435.00000	37319	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		19347.00000	18096	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		47430.00000	49647	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		12487.00000	11567	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		60952.00000	63451	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.50	Put		7661.00000	7024	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		75605.00000	78325	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4458.00000	4043	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		90981.00000	93862	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2457.00000	2202	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		1945.00000	2147	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		110599.00000	107666	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>6.00</b>	<b>2,582.00</b>

**Grand Total:** 6.00      2,582.00