



# Daily MTM Report

Daily summary for 01/06/2006

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			7.53500	7.51500			0.00	0.00
R157 On 15/09/2015 Bond			7.76500	7.74500			0.00	0.00
R186 On 21/12/2026 Bond			7.54500	7.52500			0.00	0.00
R194 On 28/02/2008 Bond			7.42000	7.39500			0.00	0.00
R201 On 21/12/2014 Bond			7.76000	7.74000			0.00	0.00
R203 On 15/09/2017 Bond			7.79000	7.77500			0.00	0.00
R204 On 21/12/2018 Bond			7.78000	7.76500			0.00	0.00
R207 On 15/01/2020 Bond			7.75900	7.74300			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			241.82000	242.05200		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		120549.00000	118232	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		29.00000	32	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			246.21200	246.43400		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		164439.00000	162227	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		99.00000	107	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			250.74100	250.94100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		209484.00000	207489	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		74.00000	79	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.88600	7.85900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.01300	7.98400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.92600	7.90200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.61800	7.60100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.97900	7.95000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.00300	7.97400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.96600	7.93900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.96300	7.93700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.07900	0.00000		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.23500	7.24300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		922.00000	905	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		327.00000	329	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.52300	7.52300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1718.00000	1715	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		438.00000	435	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.75000	7.67400		0.36	40.00	75.00
JFRA On 01/02/2007 jFra	7.50	Call		1417.00000	1520	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		991.00000	909	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.85700	7.80600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1823.00000	1895	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		1075.00000	1022	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.82800	7.81100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2007.00000	2029	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1246.00000	1227	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.94100	7.89400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2409.00000	2480	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1373.00000	1321	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.94400	7.90600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26425.00000	26445	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25415.00000	25352	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.74400	7.72000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13377.00000	13610	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		4682.00000	4473	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.84500	7.81500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18814.00000	19118	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		8376.00000	8129	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.93500	7.90500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		27851.00000	28927	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		934.00000	795	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.98500	7.95200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		32042.00000	33102	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3243.00000	2972	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.98100	7.95100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		48211.00000	50185	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		63.00000	44	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.00600	7.97500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		50509.00000	52433	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		802.00000	674	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.82100	6.82200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.91900	6.92000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.07300	7.07900		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.56300	7.56500		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		4281.00000	4272	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6779.00000	6693	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1177.00000	1164	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13342.00000	13253	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		150.00000	146	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		22084.00000	22003	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		9973.00000	9987	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2901.00000	2838	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		17613.00000	17654	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1069.00000	1033	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26272.00000	26332	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		352.00000	335	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		35308.00000	35378	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		107.00000	100	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		44418.00000	44492	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		31.00000	29	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		53489.00000	53565	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		9.00000	8	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.57300	7.55200		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		7534.00000	7157	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9417.00000	9799	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3546.00000	3308	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14534.00000	15056	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1219.00000	1108	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		21402.00000	22050	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		27147.00000	26493	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2238.00000	2343	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		34929.00000	34231	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1260.00000	1322	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		256.00000	224	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		29724.00000	30451	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		13045.00000	12546	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5910.00000	6170	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		19712.00000	19120	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3647.00000	3815	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		24.00000	20	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		38868.00000	39624	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		43037.00000	42312	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		694.00000	729	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		51337.00000	50598	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		403.00000	422	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		59679.00000	58931	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		235.00000	246	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.58900	7.57000		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		9526.00000	9206	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11900.00000	12223	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		5539.00000	5307	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16440.00000	16851	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2619.00000	2477	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		22126.00000	22628	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		210.00000	190	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		37170.00000	37793	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		929.00000	862	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		29122.00000	29699	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		14571.00000	14172	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8496.00000	8740	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		20451.00000	19987	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6003.00000	6183	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		26971.00000	26457	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4228.00000	4358	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		33956.00000	33405	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2994.00000	3086	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		41238.00000	40661	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2132.00000	2197	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		48707.00000	48110	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1530.00000	1576	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		56283.00000	55673	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1108.00000	1141	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.76800	7.77300		4.40	0.00	122.00
R157 On 03/08/2006 Bond Future	7.75	Call		10245.00000	10349	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		12078.00000	11783	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		2998.00000	3022	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		24968.00000	24593	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		479.00000	479	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		42984.00000	42585	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		22801.00000	23017	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4888.00000	4706	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		38922.00000	39233	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1646.00000	1558	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		31.00000	30	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		63480.00000	63081	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		56748.00000	57112	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		481.00000	447	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		75019.00000	75406	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		127.00000	116	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		93191.00000	93586	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		31.00000	28	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		111085.00000	111482	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7.00000	6	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.80200	7.78100		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		16063.00000	15231	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		18475.00000	19273	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		7568.00000	7047	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		29642.00000	30751	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		2743.00000	2493	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		44860.00000	46240	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		57672.00000	56223	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3305.00000	3488	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		90.00000	76	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		83471.00000	85087	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		673.00000	591	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		63223.00000	64772	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		27862.00000	26756	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10985.00000	11510	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		41939.00000	40627	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6138.00000	6458	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		74324.00000	72792	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1740.00000	1840	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		91361.00000	89783	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		903.00000	955	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		108442.00000	106838	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		444.00000	471	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		125426.00000	123808	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		216.00000	229	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		142181.00000	140555	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		80.00000	85	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.82000	7.80100		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		20088.00000	19362	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23956.00000	24667	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		11356.00000	10842	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		34400.00000	35323	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		5374.00000	5065	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		47958.00000	49086	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1980.00000	1834	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		64474.00000	65765	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		31278.00000	30363	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16326.00000	16848	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		44242.00000	43173	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10818.00000	11186	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		58623.00000	57437	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7068.00000	7319	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		73932.00000	72662	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4580.00000	4747	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		89779.00000	88452	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2957.00000	3067	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		105807.00000	104439	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1835.00000	1905	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		121940.00000	120546	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1131.00000	1174	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		137927.00000	136513	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		588.00000	612	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.55300	7.53200		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		14610.00000	13273	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18681.00000	20004	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		4011.00000	3460	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		40552.00000	42662	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		614.00000	493	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		70852.00000	73392	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		39.00000	29	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		105256.00000	107906	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		33900.00000	31833	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6674.00000	7268	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		59258.00000	56788	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1859.00000	2051	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		86909.00000	84294	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		415.00000	461	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		114616.00000	111962	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		58.00000	65	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		141639.00000	138979	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		6.00000	7	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		167762.00000	165101	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		192982.00000	190321	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			7.55700	7.53700		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		23980.00000	22704	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		28653.00000	29892	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		11181.00000	10401	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		48096.00000	49832	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		4159.00000	3785	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		74524.00000	76665	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1092.00000	966	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		106168.00000	108556	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		42062.00000	40333	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		15649.00000	16435	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		64318.00000	62249	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7926.00000	8372	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		89075.00000	86791	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3767.00000	3997	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		114681.00000	112267	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1473.00000	1574	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		140642.00000	138165	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		510.00000	548	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		166278.00000	163776	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		156.00000	169	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		185.00000	158	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		141288.00000	143776	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.56000	7.54000		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		34066.00000	32777	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		39081.00000	40289	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		18836.00000	17926	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		55862.00000	57449	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		8317.00000	7792	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		78542.00000	80514	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2894.00000	2658	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		107558.00000	109820	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		689.00000	616	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		141088.00000	143512	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		53028.00000	51417	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		27170.00000	28056	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		74525.00000	72665	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		18887.00000	19523	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		95816.00000	93746	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11443.00000	11869	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		118690.00000	116462	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6584.00000	6853	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		142472.00000	140135	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3595.00000	3754	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		166588.00000	164180	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1862.00000	1951	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.45100	7.42200		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		2777.00000	2515	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1618.00000	1786	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		917.00000	782	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3481.00000	3777	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		171.00000	133	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6476.00000	6870	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		11.00000	8	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10077.00000	10505	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5536.00000	5183	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		671.00000	749	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8794.00000	8393	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		241.00000	272	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12280.00000	11857	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		57.00000	66	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		15885.00000	15455	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		10.00000	12	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		19510.00000	19079	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		1.00000	2	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23125.00000	22694	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			7.47500	7.44600		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3353.00000	3151	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2674.00000	2837	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1725.00000	1587	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4195.00000	4423	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		698.00000	625	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6332.00000	6624	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		168.00000	143	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8979.00000	9319	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		18426.00000	18790	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		15208.00000	15572	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		24.00000	19	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		12026.00000	12386	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5452.00000	5196	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1637.00000	1745	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		7938.00000	7643	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1000.00000	1069	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10545.00000	10219	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		497.00000	536	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13368.00000	13023	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		224.00000	243	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.49800	7.47100		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		3896.00000	3748	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3600.00000	3728	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2490.00000	2374	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4752.00000	4913	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1460.00000	1378	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6292.00000	6486	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		636.00000	589	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		8046.00000	8275	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		5.00000	4	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		15208.00000	15483	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		47.00000	41	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12643.00000	12913	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		212.00000	191	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		10210.00000	10465	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5604.00000	5428	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2758.00000	2858	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7485.00000	7287	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2099.00000	2177	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		9335.00000	9117	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1419.00000	1476	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11361.00000	11125	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		923.00000	963	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		13527.00000	13278	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		577.00000	604	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.77900	7.75800		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		8323.00000	7617	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		8827.00000	9445	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		2322.00000	2017	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		18754.00000	19771	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		18693.00000	17657	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3572.00000	3859	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		31730.00000	30515	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1276.00000	1385	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		45928.00000	44641	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		430.00000	467	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		60402.00000	59090	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		142.00000	153	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		74776.00000	73455	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		30.00000	32	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		88967.00000	87644	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4.00000	5	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.79500	7.77500		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		14001.00000	13358	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		15541.00000	16130	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		6578.00000	6165	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		23685.00000	24504	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		2542.00000	2333	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		35509.00000	36531	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		595.00000	528	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		49720.00000	50883	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		66.00000	56	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		65654.00000	66874	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		23647.00000	22815	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9908.00000	10306	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		34930.00000	33958	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		6191.00000	6449	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		47360.00000	46294	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3896.00000	4060	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		59901.00000	58762	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1982.00000	2072	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		73042.00000	71857	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		930.00000	976	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		86447.00000	85238	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		402.00000	423	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.81000	7.79100		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		16597.00000	16012	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		19064.00000	19619	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		9200.00000	8785	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		26868.00000	27593	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		4202.00000	3956	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		37348.00000	38243	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1503.00000	1390	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		50413.00000	51440	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		361.00000	325	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		65323.00000	66428	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		26413.00000	25684	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13952.00000	14364	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		36631.00000	35787	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		9509.00000	9806	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		48325.00000	47397	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6804.00000	7017	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		59778.00000	58778	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4115.00000	4256	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		71920.00000	70866	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2367.00000	2453	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		84489.00000	83399	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1292.00000	1343	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.80500	7.78900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		11324.00000	10671	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		14258.00000	14805	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		4736.00000	4363	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		26739.00000	27566	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		1550.00000	1388	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		43088.00000	44126	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		385.00000	333	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		61937.00000	63085	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		21986.00000	21071	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6304.00000	6589	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		36100.00000	35012	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2243.00000	2356	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		52230.00000	51062	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		628.00000	661	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		69064.00000	67871	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		136.00000	143	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		85869.00000	84670	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		23.00000	24	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			7.82000	7.80500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		17448.00000	16864	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		21521.00000	22044	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		10247.00000	9831	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		33102.00000	33793	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		5454.00000	5188	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		47543.00000	48384	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		2606.00000	2454	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		64390.00000	65346	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		415.00000	382	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		103029.00000	104103	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1107.00000	1032	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		83062.00000	84094	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		27218.00000	26470	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		12947.00000	13307	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		39338.00000	38454	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		7150.00000	7373	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		53290.00000	52307	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3602.00000	3726	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		68430.00000	67384	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1646.00000	1708	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.83600	7.82200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		22085.00000	21554	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		27330.00000	27815	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		14749.00000	14337	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		38481.00000	39085	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		9289.00000	8989	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		51943.00000	52659	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1555.00000	1480	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		103701.00000	104642	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3029.00000	2902	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		84878.00000	85766	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		5489.00000	5286	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		67511.00000	68324	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		31353.00000	30704	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		18535.00000	18901	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		42428.00000	41674	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		11960.00000	12222	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		55037.00000	54196	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		7321.00000	7497	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		68812.00000	67906	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4241.00000	4351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		83364.00000	82413	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2320.00000	2385	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			7.79500	7.77900		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		23939.00000	22962	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6579.00000	6872	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.80800	7.79300		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		19997.00000	19362	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		23374.00000	23914	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		12142.00000	11678	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		35456.00000	36166	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		6744.00000	6436	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		50518.00000	51385	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		3395.00000	3212	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		68170.00000	69161	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		621.00000	575	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		109081.00000	110209	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1537.00000	1439	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		87868.00000	88945	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		30416.00000	29618	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		14366.00000	14743	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		43162.00000	42226	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		8180.00000	8419	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		57727.00000	56689	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4292.00000	4429	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		73487.00000	72383	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2067.00000	2138	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		89862.00000	88721	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		911.00000	944	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.81900	7.80500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		24373.00000	23796	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		28635.00000	29139	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		16422.00000	15972	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		40360.00000	40991	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		10448.00000	10118	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		54571.00000	55322	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		6245.00000	6019	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		71077.00000	71932	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		1816.00000	1731	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		109698.00000	110694	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		3490.00000	3346	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		89570.00000	90507	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		34335.00000	33635	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		19415.00000	19796	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		46160.00000	45350	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12539.00000	12810	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		59547.00000	58648	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7692.00000	7874	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		74107.00000	73140	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4472.00000	4586	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		89433.00000	88419	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2459.00000	2527	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.77200	7.75600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		25464.00000	24457	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6162.00000	6436	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.78300	7.76700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		12088.00000	11436	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		13437.00000	14053	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		4888.00000	4537	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		26380.00000	27296	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1505.00000	1364	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		43711.00000	44838	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		340.00000	300	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		63851.00000	65079	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		55.00000	47	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		85481.00000	86740	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		23783.00000	22839	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		5545.00000	5869	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		39081.00000	37942	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1793.00000	1921	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		56261.00000	55031	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		444.00000	481	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		73924.00000	72665	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		83.00000	91	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		91387.00000	90121	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		11.00000	13	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.79200	7.77700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		25918.00000	25278	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		28037.00000	28571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		17628.00000	17126	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		39668.00000	40340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		11333.00000	10961	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		53852.00000	54655	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		6852.00000	6594	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		70425.00000	71342	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		3877.00000	3711	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		89098.00000	90106	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		36206.00000	35435	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		18944.00000	19347	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		48318.00000	47430	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		12200.00000	12487	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		61935.00000	60952	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		7469.00000	7661	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		76659.00000	75605	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4338.00000	4458	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		92084.00000	90981	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2386.00000	2457	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2044.00000	1945	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		109524.00000	110599	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>40.00</b>	<b>2,586.00</b>

**Grand Total:** 40.00 2,586.00