



# Daily MTM Report

Daily summary for 09/06/2006

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			7.86500	7.91000			0.00	0.00
R157 On 15/09/2015 Bond			8.03500	8.07000			0.00	0.00
R186 On 21/12/2026 Bond			7.81000	7.84000			0.00	0.00
R194 On 28/02/2008 Bond			7.78500	7.85000			0.00	0.00
R201 On 21/12/2014 Bond			8.04500	8.07500			0.00	0.00
R203 On 15/09/2017 Bond			8.05500	8.09000			0.00	0.00
R204 On 21/12/2018 Bond			8.04500	8.09000			0.00	0.00
R207 On 15/01/2020 Bond			8.02100	8.07100			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			238.67600	238.09600		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		81255.00000	86945	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		295.00000	185	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			243.21700	242.45400		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		125029.00000	132513	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		489.00000	343	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			247.90200	247.08700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		171159.00000	179229	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		289.00000	209	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.15100	8.24700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.28100	8.32700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.21000	8.22200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.83200	7.90400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.23900	8.29700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.26600	8.30900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.22600	8.26300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.22700	8.26300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.47900	7.07900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.59500	7.69600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1769.00000	1550	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		67.00000	94	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.78500	7.88900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2386.00000	2178	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		213.00000	258	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.97400	8.08000		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		2014.00000	1839	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		597.00000	680	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.06100	8.17300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2373.00000	2190	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		729.00000	818	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.20800	8.19600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2576.00000	2593	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		875.00000	864	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.21100	8.30900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3085.00000	2912	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		960.00000	1044	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.27000	8.30700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26745.00000	26677	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		24751.00000	24776	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.04500	8.12600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		18348.00000	17139	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		2211.00000	2480	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.14500	8.22400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		23488.00000	22440	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		5568.00000	5959	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.24000	8.32700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		43884.00000	40473	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		73.00000	116	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.28600	8.37100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		46502.00000	43394	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		976.00000	1233	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.24700	8.30700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		71371.00000	67536	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		0.00000	1	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.26800	8.32600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		72632.00000	68971	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		90.00000	127	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.90700	6.80700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.12800	6.89400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.39500	7.03500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.90800	7.94700		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	8.00	Call		6699.00000	7504	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4699.00000	4029	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		2429.00000	2843	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		9901.00000	8840	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		525.00000	652	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		17567.00000	16219	2.62	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.25	Call		52.00000	70	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		26761.00000	25304	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		1.00000	2	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		36478.00000	35005	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		13272.00000	14407	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1897.00000	1557	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		21325.00000	22656	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		669.00000	525	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		30056.00000	31477	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		213.00000	160	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		38999.00000	40456	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		62.00000	45	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.89500	7.99100		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		9468.00000	11278	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		9148.00000	7538	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		5100.00000	6371	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		13711.00000	11562	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		2207.00000	2942	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		19835.00000	17150	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		690.00000	1006	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		27424.00000	24320	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		132.00000	218	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		36061.00000	32727	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		15122.00000	17395	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5958.00000	4811	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		21551.00000	24202	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3628.00000	2858	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		12.00000	24	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		45225.00000	41816	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	1	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		54589.00000	51170	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		28735.00000	31663	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2137.00000	1645	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		36472.00000	39580	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1282.00000	971	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		44465.00000	47691	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		766.00000	572	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.90900	8.01800		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		11289.00000	13162	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11889.00000	10124	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		7111.00000	8552	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16083.00000	13886	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3954.00000	4951	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		21375.00000	18734	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1858.00000	2452	2.50	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	7.25	Put		27806.00000	24761	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		641.00000	913	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		35195.00000	31829	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		17.00000	32	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		52024.00000	48400	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		145.00000	231	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		43385.00000	39833	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		16382.00000	18640	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8686.00000	7306	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		22235.00000	24814	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6320.00000	5261	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		28650.00000	31486	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4590.00000	3788	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		35469.00000	38504	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3338.00000	2735	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		42566.00000	45752	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2438.00000	1986	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.06300	8.09500		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.00	Call		7574.00000	8509	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		14976.00000	13424	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		1962.00000	2304	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		29111.00000	26965	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		249.00000	309	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		47534.00000	45107	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		13.00000	17	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		67833.00000	65350	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		18274.00000	19884	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		6313.00000	5436	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		88765.00000	86278	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		33159.00000	35258	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2208.00000	1819	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		50237.00000	52584	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		661.00000	520	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		68019.00000	70463	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		175.00000	132	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		85804.00000	88280	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		42.00000	30	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.06200	8.12400		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		13233.00000	15255	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		22664.00000	19982	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		6069.00000	7285	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		34789.00000	31301	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		2079.00000	2635	4.50	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	7.50	Put		50461.00000	46313	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		499.00000	676	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		68923.00000	64396	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		36121.00000	39576	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		8062.00000	6813	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		4.00000	7	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		109693.00000	104992	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		70.00000	104	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		88928.00000	84257	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		23348.00000	26153	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		13856.00000	11956	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		50795.00000	54726	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4520.00000	3746	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		66613.00000	70860	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2463.00000	2006	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		82963.00000	87412	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1274.00000	1018	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		99545.00000	104112	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		643.00000	505	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		116053.00000	120696	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		259.00000	198	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.07700	8.14400		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27399.00000	30215	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		19609.00000	17470	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		17511.00000	19695	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		28193.00000	25421	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9815.00000	11332	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		39317.00000	35879	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4638.00000	5539	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		53316.00000	49261	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1731.00000	2160	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		69948.00000	65422	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		465.00000	615	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		88593.00000	83787	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		39276.00000	42643	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		13355.00000	11766	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		52676.00000	56485	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		8958.00000	7811	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		67136.00000	71283	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5948.00000	5139	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		82147.00000	86551	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3809.00000	3257	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		97586.00000	102173	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2411.00000	2043	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		113032.00000	117766	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		1327.00000	1106	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.81500	7.85200		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	7.75	Call		10145.00000	11819	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		22589.00000	19770	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		2408.00000	2968	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		46148.00000	42216	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		276.00000	364	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		76486.00000	72083	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		14.00000	20	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		109922.00000	105435	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		144886.00000	140394	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		26309.00000	29319	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8580.00000	7098	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		49333.00000	53262	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		2508.00000	1946	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		75374.00000	79727	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		486.00000	347	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		102028.00000	106497	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		64.00000	42	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		128097.00000	132587	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6.00000	3	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		153313.00000	157805	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			7.81700	7.86200		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		19504.00000	21819	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		33068.00000	29960	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		8907.00000	10253	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		53557.00000	49480	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		3077.00000	3675	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		79970.00000	75144	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		802.00000	997	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		111144.00000	105916	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		133.00000	173	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		145186.00000	139803	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		35264.00000	38563	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		18850.00000	16726	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		55313.00000	59425	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9983.00000	8671	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		77747.00000	82468	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		4517.00000	3815	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		101964.00000	107061	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1810.00000	1483	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		126785.00000	132076	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		641.00000	508	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		13.00000	18	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		181093.00000	175675	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.81700	7.86500		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		31008.00000	33620	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		44840.00000	41706	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		17426.00000	19261	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		62131.00000	58220	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7989.00000	9067	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		84705.00000	80037	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2705.00000	3184	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		112620.00000	107353	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		682.00000	837	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		145036.00000	139446	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		106.00000	138	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		180195.00000	174481	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		48018.00000	51330	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		32069.00000	29635	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		65420.00000	69369	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		20736.00000	18939	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		85174.00000	89668	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		12757.00000	11506	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		106644.00000	111569	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		7456.00000	6636	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		129172.00000	134412	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		4137.00000	3631	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.80900	7.92600		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	8.00	Call		2899.00000	3972	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1810.00000	1157	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		251.00000	482	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		6554.00000	5060	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		21.00000	56	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		10048.00000	8357	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1.00000	3	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		13770.00000	12046	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		17529.00000	15803	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		1126.00000	1758	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3724.00000	2629	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		5429.00000	6857	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		670.00000	372	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		8599.00000	10226	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		188.00000	89	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		12084.00000	13786	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		39.00000	15	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		15667.00000	17389	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		6.00000	2	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.83400	8.03400		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		3093.00000	4432	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		3516.00000	2360	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		1638.00000	2590	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		5185.00000	3641	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		713.00000	1280	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		7396.00000	5467	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		222.00000	479	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		10055.00000	7816	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		46.00000	126	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		13043.00000	10626	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4.00000	15	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		16177.00000	13692	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		25788.00000	23292	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	0	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		22569.00000	20073	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	1	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		19364.00000	16869	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		4811.00000	6508	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2125.00000	1326	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		6958.00000	8956	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1176.00000	678	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.85800	8.12200		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		3589.00000	4935	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		4826.00000	3494	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		2339.00000	3415	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		6116.00000	4514	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1345.00000	2131	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		7671.00000	5779	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		676.00000	1187	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		9561.00000	7394	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		302.00000	594	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		11756.00000	9370	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		79.00000	193	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		14111.00000	11547	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	0	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		21825.00000	19148	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	6	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		19219.00000	16546	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		14.00000	44	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		16634.00000	13986	0.77	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		4853.00000	6454	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3558.00000	2481	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		6351.00000	8192	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2535.00000	1699	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		8070.00000	10125	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1742.00000	1119	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.05800	8.10000		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.00	Call		5814.00000	6808	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		11982.00000	10391	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		1379.00000	1732	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		23173.00000	20941	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		144.00000	199	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		37864.00000	35335	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		14396.00000	16084	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		5232.00000	4335	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		26219.00000	28386	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2010.00000	1593	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		39680.00000	42094	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		709.00000	539	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		53631.00000	56166	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		173.00000	124	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		67705.00000	70279	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		31.00000	21	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.07200	8.12700		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		20128.00000	22042	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		12783.00000	11390	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		11749.00000	13168	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		19404.00000	17516	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		5608.00000	6495	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		28543.00000	26124	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1876.00000	2287	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		40378.00000	37482	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		494.00000	635	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		54855.00000	51690	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		62.00000	87	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		70582.00000	67300	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		3.00000	4	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		86985.00000	83680	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		30397.00000	32716	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8327.00000	7339	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		41174.00000	43846	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4648.00000	4014	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		53115.00000	56049	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2398.00000	2025	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		65790.00000	68897	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1138.00000	939	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.08400	8.14400		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		22962.00000	24940	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		16779.00000	15235	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15104.00000	16660	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		23581.00000	21616	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8092.00000	9174	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		31496.00000	29057	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3665.00000	4298	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		42270.00000	39382	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1277.00000	1565	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		55362.00000	52128	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		324.00000	419	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		70171.00000	66745	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		48.00000	67	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		85948.00000	82446	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		32797.00000	35130	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		12214.00000	11026	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		42588.00000	45251	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		7863.00000	7005	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		53436.00000	56371	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		4821.00000	4235	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		65068.00000	68211	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		2809.00000	2431	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.06500	8.11000		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.00	Call		8092.00000	9364	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		16142.00000	14131	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		2950.00000	3538	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		29616.00000	26921	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		806.00000	1003	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		46541.00000	43455	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		159.00000	205	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		65430.00000	62193	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		22.00000	30	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		85306.00000	82031	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		17336.00000	19418	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		7212.00000	6010	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		30412.00000	33147	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		2543.00000	1995	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		45883.00000	48981	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		688.00000	503	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		62254.00000	65492	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		140.00000	94	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			8.07800	8.13400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		22790.00000	25130	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		14529.00000	12848	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		14098.00000	15819	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		23754.00000	21454	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		7934.00000	9074	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		35933.00000	33053	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		4017.00000	4690	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		50799.00000	47452	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		1812.00000	2161	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		67827.00000	64156	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		722.00000	880	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		86433.00000	82571	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		76.00000	97	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		126616.00000	122617	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		252.00000	314	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		106133.00000	102175	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		33913.00000	36821	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		8151.00000	7039	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		47020.00000	50380	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		4164.00000	3502	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.09000	8.15000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		27215.00000	29593	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		20204.00000	18344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		18802.00000	20679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		29441.00000	27080	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		12283.00000	13675	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		40985.00000	38140	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		7547.00000	8513	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		54736.00000	51464	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		4339.00000	4962	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		70450.00000	66835	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		529.00000	632	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		126132.00000	121998	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		1154.00000	1358	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		106460.00000	102426	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		2323.00000	2696	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		87803.00000	83937	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		37453.00000	40308	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		13195.00000	11811	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		49288.00000	52558	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		8174.00000	7206	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		62378.00000	65980	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		4791.00000	4155	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			8.05500	8.10900		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		8732.00000	10391	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		17147.00000	14649	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.06500	8.13000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		25261.00000	28147	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		16234.00000	14184	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		16046.00000	18211	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		25951.00000	23180	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		9354.00000	10833	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		38687.00000	35230	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		4955.00000	5865	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		54225.00000	50198	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		2364.00000	2862	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		72094.00000	67656	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		1007.00000	1248	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		91737.00000	87043	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		126.00000	164	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		134542.00000	129643	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		380.00000	483	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		112667.00000	107833	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		36881.00000	40431	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		9402.00000	8016	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		50476.00000	54560	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5012.00000	4159	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		65444.00000	69905	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2448.00000	1973	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.07400	8.14300		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		29383.00000	32322	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		21437.00000	19206	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		20431.00000	22764	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		31186.00000	28349	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13448.00000	15193	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		43384.00000	39960	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8335.00000	9558	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		57948.00000	54001	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4840.00000	5638	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		74638.00000	70266	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2621.00000	3103	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		93127.00000	88440	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		612.00000	751	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		134169.00000	129137	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1317.00000	1587	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		113072.00000	108171	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		40221.00000	43732	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		14041.00000	12382	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		52697.00000	56704	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		8736.00000	7574	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		66450.00000	70854	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		5151.00000	4385	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.03100	8.09000		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		9456.00000	11390	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		16442.00000	13804	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.03800	8.10800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		8427.00000	10709	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		16721.00000	13639	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		3038.00000	4138	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		30920.00000	26656	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		814.00000	1198	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		48838.00000	43857	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		156.00000	250	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		68895.00000	63624	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		21.00000	36	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		90065.00000	84716	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2.00000	4	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		111961.00000	106598	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		18141.00000	21741	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		7386.00000	5621	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		31849.00000	36449	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		2565.00000	1799	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		47989.00000	53109	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		680.00000	436	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		64978.00000	70286	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		135.00000	78	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.04400	8.11700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		21692.00000	24273	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		30582.00000	27629	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		14419.00000	16369	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		42689.00000	39106	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		9035.00000	10416	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		57225.00000	53074	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		5309.00000	6222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		73979.00000	69359	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		2912.00000	3472	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		92636.00000	87663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		1484.00000	1801	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		112856.00000	107640	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		30926.00000	34148	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		20959.00000	18648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		42011.00000	45833	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		13696.00000	11985	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		54680.00000	59018	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		8509.00000	7315	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		68562.00000	73310	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5015.00000	4231	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		700.00000	865	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		134331.00000	128963	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,739.00</b>

**Grand Total:** 0.00 2,739.00