



Daily MTM Report

Daily summary for 09/05/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.26500	7.27000			0.00	0.00
R157 On 15/09/2015 Bond			7.50000	7.51000			0.00	50,000,000.00
R186 On 21/12/2026 Bond			7.28000	7.28500			0.00	0.00
R194 On 28/02/2008 Bond			7.18500	7.19000			0.00	0.00
R201 On 21/12/2014 Bond			7.48500	7.49500			0.00	0.00
R203 On 15/09/2017 Bond			7.51500	7.52500			0.00	0.00
R204 On 21/12/2018 Bond			7.51500	7.52500			0.00	0.00
R207 On 15/01/2020 Bond			7.50300	7.51200			0.00	0.00
Total for j-Bonds:							0.00	50,000,000.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 03/08/2006 jGovi			244.95500	244.86900		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		148711.00000	149568	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		21.00000	18	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.42500	249.34800		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		193529.00000	194296	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		49.00000	46	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			253.94100	253.86800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		238716.00000	239444	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		36.00000	34	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.25900	7.26300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.51400	7.52300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.24400	7.24800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.19600	7.19900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.46800	7.47700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.50600	7.51500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.49600	7.50600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.48300	7.49400		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			7.23900	7.24600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1016.00000	1001	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		413.00000	416	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.30900	7.30500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1428.00000	1431	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		681.00000	675	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.39300	7.38000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1105.00000	1118	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1399.00000	1380	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.46200	7.44000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1394.00000	1418	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		1541.00000	1511	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.49900	7.48000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1616.00000	1638	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1665.00000	1640	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.56900	7.54600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1947.00000	1976	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1826.00000	1795	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.61800	7.60300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26538.00000	26536	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26273.00000	26233	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.46100	7.44700		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11656.00000	11745	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		8003.00000	7833	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.51500	7.49900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16326.00000	16449	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		11711.00000	11539	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.62500	7.61200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18945.00000	19289	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		3967.00000	3778	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.65700	7.64300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23431.00000	23784	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		7186.00000	6967	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.71000	7.69500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		32055.00000	32956	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		1124.00000	1002	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.72500	7.70900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		35147.00000	36019	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		3279.00000	3062	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.80800	6.81000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89600	6.90200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.02800	7.03600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.98500	6.98800		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.30500	7.30500		2.88	0.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		6023.00000	5983	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8158.00000	8118	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		2249.00000	2220	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14152.00000	14123	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		11848.00000	11809	3.08	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	7.50	Put		4316.00000	4276	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		19248.00000	19217	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2146.00000	2115	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		27616.00000	27594	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1042.00000	1020	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		36449.00000	36436	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		500.00000	486	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		45457.00000	45449	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		227.00000	219	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54519.00000	54515	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		103.00000	98	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63560.00000	63558	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		49.00000	47	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.26300	7.26600		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		9776.00000	9802	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		10361.00000	10277	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5207.00000	5221	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		14988.00000	14891	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		37463.00000	37539	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2151.00000	2117	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45545.00000	45629	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1473.00000	1448	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2281.00000	2286	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21346.00000	21241	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15528.00000	15569	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7008.00000	6939	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22249.00000	22304	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4712.00000	4656	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		29640.00000	29707	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3172.00000	3129	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		742.00000	742	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29183.00000	29074	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53769.00000	53859	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1023.00000	1003	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		62054.00000	62148	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		716.00000	701	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70355.00000	70453	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		509.00000	497	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.26300	7.26600		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		12832.00000	12859	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		13381.00000	13305	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8304.00000	8322	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		17458.00000	17373	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2388.00000	2392	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		28995.00000	28897	2.55	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	6.75	Call		4815.00000	4825	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22655.00000	22563	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18295.00000	18331	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10316.00000	10249	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24422.00000	24466	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7993.00000	7935	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31023.00000	31076	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6224.00000	6173	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		37982.00000	38042	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4887.00000	4844	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45177.00000	45243	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3862.00000	3825	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52541.00000	52612	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3081.00000	3050	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		60033.00000	60108	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2503.00000	2475	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67583.00000	67662	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2055.00000	2031	4.75	0.00	0.00
R157 On 03/08/2006 Bond Future			7.51200	7.52200		5.19	0.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		13712.00000	14026	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15500.00000	15001	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		5451.00000	5602	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		27774.00000	27114	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		26102.00000	26588	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		7753.00000	7427	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		41640.00000	42265	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		3546.00000	3358	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		58986.00000	59700	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1528.00000	1430	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		1470.00000	1517	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		44738.00000	43973	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		77078.00000	77843	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		630.00000	582	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		95327.00000	96118	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		254.00000	232	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		113442.00000	114245	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		101.00000	91	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		131300.00000	132107	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		41.00000	36	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.51800	7.52800		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		19953.00000	20285	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		22174.00000	21713	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		31813.00000	32257	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14372.00000	14024	5.68	0.00	158.00

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	Call		10822.00000	11039	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		33086.00000	32510	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		77729.00000	78401	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3510.00000	3389	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		1727.00000	1776	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		65255.00000	64511	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		4874.00000	4990	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		47571.00000	46895	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		45836.00000	46376	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9106.00000	8854	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		61329.00000	61945	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5676.00000	5499	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		94609.00000	95320	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2173.00000	2091	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		111661.00000	112399	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1350.00000	1295	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		128669.00000	129426	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		819.00000	783	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		145561.00000	146330	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		499.00000	475	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		162193.00000	162974	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		239.00000	227	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.52900	7.53900		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		26233.00000	26564	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		29248.00000	28807	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		16668.00000	16913	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		39222.00000	38695	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		9514.00000	9677	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		51979.00000	51370	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		37661.00000	38072	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21500.00000	21139	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		50676.00000	51159	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15695.00000	15406	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		64913.00000	65457	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11460.00000	11232	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		79963.00000	80556	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8379.00000	8200	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		95531.00000	96164	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6151.00000	6011	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		111392.00000	112056	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4541.00000	4433	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		127379.00000	128066	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3378.00000	3293	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		143371.00000	144077	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2534.00000	2467	7.93	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	Call		158969.00000	159696	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1602.00000	1556	7.93	0.00	0.00
R186 On 03/08/2006 Bond Future			7.28300	7.28800		7.78	0.00	34.00
R186 On 03/08/2006 Bond Future	7.25	Call		19608.00000	19793	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		24621.00000	24148	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		6909.00000	6973	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		45619.00000	45025	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		1521.00000	1530	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		75210.00000	74561	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		39484.00000	39819	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12026.00000	11704	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		64234.00000	64698	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5480.00000	5286	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		91326.00000	91878	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2399.00000	2293	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		118785.00000	119400	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		764.00000	720	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		146292.00000	146935	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		206.00000	191	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		173208.00000	173862	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		47.00000	43	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		199298.00000	199955	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		9.00000	8	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		224511.00000	225169	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2.00000	1	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.28000	7.28500		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		29904.00000	30135	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		34490.00000	34067	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		15089.00000	15222	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		53124.00000	52604	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		6023.00000	6082	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		78769.00000	78174	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		49502.00000	49830	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21845.00000	21520	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		72390.00000	72804	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13647.00000	13408	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		97259.00000	97741	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8538.00000	8366	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		122073.00000	122620	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4435.00000	4328	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		147688.00000	148280	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2151.00000	2089	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		173435.00000	174056	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		973.00000	940	10.04	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	Call		198863.00000	199500	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		411.00000	395	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1627.00000	1644	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		110401.00000	109764	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.27900	7.28400		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		38845.00000	39093	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		43267.00000	42866	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		22645.00000	22814	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		60266.00000	59786	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		11549.00000	11646	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		83610.00000	83058	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		4792.00000	4838	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		112588.00000	111984	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		58590.00000	58912	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		31001.00000	30674	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		80754.00000	81141	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22293.00000	22031	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		104366.00000	104807	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16124.00000	15916	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		127114.00000	127612	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10137.00000	9985	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		150842.00000	151385	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6132.00000	6027	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		175049.00000	175628	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3568.00000	3499	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		199327.00000	199932	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1998.00000	1954	10.72	0.00	0.00
R194 On 03/08/2006 Bond Future			7.18200	7.18700		1.18	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		3262.00000	3288	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2321.00000	2272	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1341.00000	1353	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4142.00000	4079	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		328.00000	331	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6889.00000	6817	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5886.00000	5927	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1221.00000	1187	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		8996.00000	9049	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		626.00000	604	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12385.00000	12446	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		327.00000	314	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		15847.00000	15916	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		120.00000	113	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19417.00000	19490	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		38.00000	35	1.65	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	Call		23024.00000	23098	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		10.00000	10	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26632.00000	26707	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	2	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.14700	7.14900		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4224.00000	4229	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2948.00000	2927	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2376.00000	2377	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4263.00000	4239	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1101.00000	1101	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6166.00000	6140	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		2.00000	2	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14680.00000	14655	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		36.00000	36	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11496.00000	11470	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		315.00000	315	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8571.00000	8545	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		6476.00000	6484	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2050.00000	2032	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9007.00000	9018	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1445.00000	1430	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		11703.00000	11716	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1018.00000	1006	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		14381.00000	14397	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		586.00000	577	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17209.00000	17229	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		318.00000	312	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			7.11700	7.11600		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3220.00000	3208	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4413.00000	4412	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		1863.00000	1854	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5634.00000	5635	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		4837.00000	4823	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3461.00000	3458	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		82.00000	81	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11646.00000	11655	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		354.00000	351	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9311.00000	9318	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		927.00000	921	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7287.00000	7291	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		6714.00000	6700	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2779.00000	2775	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		8753.00000	8738	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2269.00000	2264	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		10907.00000	10892	1.42	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	8.00	Put		1883.00000	1878	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		12890.00000	12875	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1334.00000	1330	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		14998.00000	14983	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		921.00000	917	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17207.00000	17194	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		618.00000	615	1.42	0.00	0.00
R201 On 03/08/2006 Bond Future			7.49900	7.50900		4.93	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		10157.00000	10419	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		10736.00000	10355	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		20370.00000	20778	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5022.00000	4787	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		33186.00000	33700	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2212.00000	2083	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		47250.00000	47828	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		944.00000	879	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		61749.00000	62361	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		399.00000	367	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		76222.00000	76855	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		110.00000	99	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		90625.00000	91265	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		25.00000	22	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		104820.00000	105463	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5.00000	4	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.50300	7.51300		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		14592.00000	14865	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15409.00000	15054	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		7200.00000	7370	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		23876.00000	23418	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		2803.00000	2885	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35637.00000	35090	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		753.00000	780	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		50050.00000	49449	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		24383.00000	24752	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9632.00000	9373	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		36053.00000	36499	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6022.00000	5840	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		48790.00000	49292	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3760.00000	3634	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		62057.00000	62600	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2302.00000	2217	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		75340.00000	75920	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1129.00000	1081	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		88917.00000	89519	6.27	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	9.00	Put		514.00000	488	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		102553.00000	103169	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		216.00000	204	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.51000	7.52000		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		17989.00000	18261	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		19215.00000	18874	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		10327.00000	10518	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27032.00000	26610	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5070.00000	5184	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37538.00000	37039	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1940.00000	1994	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50461.00000	49902	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		27665.00000	28010	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13691.00000	13423	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		39178.00000	39580	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10276.00000	10065	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		50649.00000	51102	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7086.00000	6926	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		63175.00000	63665	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5213.00000	5090	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		75290.00000	75818	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3186.00000	3101	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		87859.00000	88416	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1865.00000	1809	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		100683.00000	101261	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1045.00000	1010	6.58	0.00	0.00
R203 On 03/08/2006 Bond Future			7.52500	7.53500		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		13807.00000	14091	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16504.00000	16019	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		6645.00000	6793	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		28877.00000	28256	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		2673.00000	2733	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44919.00000	44210	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		24572.00000	25016	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		8200.00000	7874	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		38463.00000	39050	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3475.00000	3293	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		54400.00000	55086	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1238.00000	1154	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		71273.00000	72012	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		367.00000	336	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		88323.00000	89083	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		90.00000	80	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		105170.00000	105938	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 03/08/2006 Bond Future	9.00	Put		18.00000	16	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.53000	7.54000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		19708.00000	20020	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22743.00000	22297	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		12067.00000	12277	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		34335.00000	33788	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		6781.00000	6909	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		48745.00000	48115	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1603.00000	1636	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		84396.00000	83671	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		3469.00000	3538	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		65603.00000	64915	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		29810.00000	30231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14063.00000	13726	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		42156.00000	42680	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8065.00000	7831	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		56275.00000	56885	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4267.00000	4119	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		71583.00000	72255	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2074.00000	1989	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		87527.00000	88240	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		923.00000	879	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.54000	7.55000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		24385.00000	24703	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28117.00000	27689	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		16639.00000	16876	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		39293.00000	38785	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		3760.00000	3825	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		85906.00000	85226	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		6563.00000	6671	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		68412.00000	67774	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		10759.00000	10924	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		52781.00000	52202	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		34026.00000	34429	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19271.00000	18929	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		45431.00000	45916	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12613.00000	12353	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		58330.00000	58888	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7862.00000	7675	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		72373.00000	72991	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4657.00000	4530	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		87188.00000	87852	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2617.00000	2536	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		102438.00000	103134	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1394.00000	1345	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			7.52600	7.53700		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		40676.00000	41362	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3839.00000	3628	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.53000	7.54000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		22059.00000	22389	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25284.00000	24808	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		13866.00000	14092	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		37551.00000	36973	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		8059.00000	8201	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		52745.00000	52082	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2089.00000	2129	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		90459.00000	89694	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		4298.00000	4378	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		70540.00000	69815	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		32714.00000	33154	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16002.00000	15637	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		45609.00000	46155	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9470.00000	9211	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		60290.00000	60925	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5218.00000	5048	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		76192.00000	76894	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2668.00000	2565	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		92772.00000	93520	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1262.00000	1206	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		109593.00000	110369	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		552.00000	523	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.53700	7.54700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		26365.00000	26705	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30103.00000	29649	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		18089.00000	18343	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		42011.00000	41472	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		11771.00000	11949	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		56402.00000	55787	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		4177.00000	4248	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		91858.00000	91136	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		7231.00000	7349	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		73111.00000	72434	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		36619.00000	37049	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20680.00000	20316	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		48702.00000	49219	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13582.00000	13305	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		62328.00000	62922	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8506.00000	8306	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		77126.00000	77783	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	8.50	Put		5070.00000	4934	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		92707.00000	93413	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2872.00000	2784	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		108718.00000	109458	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1544.00000	1490	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.51400	7.52400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		41906.00000	42536	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3748.00000	3554	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.51600	7.52500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		12944.00000	13262	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14983.00000	14569	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		5535.00000	5699	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		28289.00000	27720	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		1861.00000	1925	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		45920.00000	45251	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		477.00000	495	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		66451.00000	65736	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		40037.00000	40655	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2347.00000	2231	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		24698.00000	25185	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6596.00000	6349	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		57402.00000	58094	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		661.00000	620	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		75415.00000	76137	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		146.00000	134	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		93318.00000	94049	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		25.00000	22	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		110831.00000	111564	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		3.00000	3	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.52100	7.53000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		27581.00000	27892	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		30001.00000	29587	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		19047.00000	19280	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41946.00000	41454	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		12485.00000	12648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		56437.00000	55876	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		7731.00000	7839	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		73331.00000	72714	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		38084.00000	38477	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20583.00000	20251	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		50391.00000	50863	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13509.00000	13256	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		64201.00000	64742	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8462.00000	8279	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	Call		79136.00000	79736	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5050.00000	4924	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		94808.00000	95452	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2867.00000	2786	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		110865.00000	111540	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1547.00000	1497	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		4504.00000	4569	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		92363.00000	91704	8.55	0.00	0.00

Total for Derivatives:							0.00	2,994.00
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Grand Total:							0.00	50,002,994.00
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