



# Daily MTM Report

Daily summary for 07/06/2006

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			7.69000	7.56500			0.00	0.00
R157 On 15/09/2015 Bond			7.92000	7.79500			0.00	0.00
R186 On 21/12/2026 Bond			7.70000	7.57000			0.00	0.00
R194 On 28/02/2008 Bond			7.57500	7.46500			0.00	0.00
R201 On 21/12/2014 Bond			7.92000	7.78500			0.00	0.00
R203 On 15/09/2017 Bond			7.94500	7.81500			0.00	0.00
R204 On 21/12/2018 Bond			7.94000	7.81000			0.00	0.00
R207 On 15/01/2020 Bond			7.92000	7.79100			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

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## Derivatives

GOVI On 03/08/2006 jGovi			240.03100	241.49800		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		115007.00000	100389	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		27.00000	79	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			244.40100	245.88000		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		158908.00000	144221	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		108.00000	211	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			248.96000	250.41800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		204261.00000	189743	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		81.00000	143	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.06100	7.91900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.17700	8.03500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.06900	7.94900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.73400	7.65500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.13600	8.00000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.15900	8.02600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.11500	7.98800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.11300	7.98500		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			7.40900	7.36700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1111.00000	1185	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		212.00000	184	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.63300	7.54900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1747.00000	1895	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		404.00000	347	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.78000	7.71400		0.36	40.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		1457.00000	1549	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		934.00000	864	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.98400	7.86800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1901.00000	2073	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		1001.00000	890	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.06100	7.93300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2172.00000	2363	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1113.00000	992	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.11700	7.97800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2530.00000	2755	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1274.00000	1134	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.14100	8.01500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26430.00000	26566	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25154.00000	24974	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.91200	7.79900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13999.00000	15418	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		3851.00000	3192	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.01900	7.88400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		19373.00000	20950	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		7668.00000	6769	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.13600	7.97400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		30260.00000	36454	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		559.00000	233	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.18500	8.01600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		34004.00000	39827	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		2630.00000	1675	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.15100	8.00800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		51940.00000	61312	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		22.00000	4	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.17500	8.02900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		53820.00000	63060	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		550.00000	236	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.80900	6.81100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.89900	6.90500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04100	7.04700		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.72800	7.60800		2.45	20.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		3363.00000	1896	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		7509.00000	10627	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		785.00000	335	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		14599.00000	18734	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		76.00000	21	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		23657.00000	28188	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		8613.00000	5852	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3190.00000	5013	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16035.00000	12287	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1140.00000	1977	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		24627.00000	20358	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		356.00000	672	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		33653.00000	29171	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		101.00000	204	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		42765.00000	38211	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		27.00000	57	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		51839.00000	47262	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		7.00000	15	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.74600	7.60800		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		6463.00000	4538	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		10369.00000	13412	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		2869.00000	1793	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		15881.00000	19773	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		904.00000	478	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		23110.00000	27652	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		25340.00000	21364	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2454.00000	3446	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		33021.00000	28665	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1376.00000	1988	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		166.00000	69	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		31658.00000	36528	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		11639.00000	8873	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6527.00000	8729	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		18062.00000	14600	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		4021.00000	5526	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		13.00000	4	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		40880.00000	45839	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		41072.00000	36467	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		752.00000	1114	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		49342.00000	44592	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		431.00000	648	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		57669.00000	52830	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		249.00000	378	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.76800	7.62500		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		8550.00000	6578	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		12784.00000	15632	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		4829.00000	3489	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		17591.00000	21071	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2186.00000	1439	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		23554.00000	27627	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		150.00000	71	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		38970.00000	43712	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		728.00000	420	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		30781.00000	35294	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		13361.00000	10782	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		9146.00000	11387	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		19053.00000	15944	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6466.00000	8177	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		25432.00000	21890	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4550.00000	5828	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		32315.00000	28438	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3213.00000	4157	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		39526.00000	35397	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2279.00000	2971	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		46945.00000	42631	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1628.00000	2134	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		54488.00000	50038	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1174.00000	1544	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.93300	7.81300		4.40	2.00	118.00
R157 On 03/08/2006 Bond Future	7.75	Call		8272.00000	4775	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		13285.00000	19267	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		2085.00000	918	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		27234.00000	35546	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		262.00000	80	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		45947.00000	55244	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		20037.00000	13849	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5303.00000	8595	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		35818.00000	27733	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1721.00000	3115	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12.00000	2	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		66640.00000	76110	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		53561.00000	44554	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		474.00000	945	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		71828.00000	62483	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		115.00000	250	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		90006.00000	80560	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		26.00000	60	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		107903.00000	98432	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5.00000	13	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.96600	7.83400		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		13819.00000	9723	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		20341.00000	26410	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		6151.00000	3866	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		32335.00000	40215	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		2061.00000	1120	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		48288.00000	57512	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		53909.00000	45415	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3653.00000	5324	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		52.00000	18	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		87543.00000	97674	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		452.00000	203	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		67112.00000	77027	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		24916.00000	19015	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		12150.00000	16414	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		38491.00000	31089	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6801.00000	9563	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		70384.00000	61180	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1911.00000	2872	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		87329.00000	77697	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		982.00000	1514	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		104365.00000	94479	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		478.00000	756	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		121328.00000	111305	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		229.00000	371	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		138074.00000	127968	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		84.00000	142	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.98700	7.85300		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		17993.00000	13787	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		25789.00000	31637	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		9864.00000	7079	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		36836.00000	44105	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		4476.00000	2946	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		50988.00000	59512	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1557.00000	914	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		67979.00000	77390	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		28656.00000	23079	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		17632.00000	22109	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		41203.00000	34437	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11707.00000	14995	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		55277.00000	47557	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7651.00000	9984	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		70374.00000	61935	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4951.00000	6565	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		86081.00000	77125	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3188.00000	4285	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		102016.00000	92683	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1972.00000	2693	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		118091.00000	108503	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1211.00000	1676	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		134039.00000	124250	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		629.00000	894	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.71000	7.57800		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		11283.00000	5756	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		21172.00000	32122	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		2603.00000	968	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		44962.00000	59805	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		307.00000	77	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		76363.00000	92611	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13.00000	2	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		111048.00000	127514	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		28989.00000	18415	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		7581.00000	13484	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		53636.00000	39417	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2055.00000	4314	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		81108.00000	65261	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		432.00000	1063	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		108796.00000	92429	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		56.00000	167	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		135820.00000	119355	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		5.00000	18	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		161944.00000	145467	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		0.00000	1	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		187164.00000	170686	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			7.71700	7.58300		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		20796.00000	14168	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		31243.00000	41215	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		9201.00000	5595	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		51890.00000	64885	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		3197.00000	1701	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		79335.00000	94440	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		765.00000	343	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		111614.00000	127793	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		37832.00000	28049	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		17192.00000	24010	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		59352.00000	46919	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8734.00000	12902	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		83678.00000	69388	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4143.00000	6454	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		109053.00000	93542	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1619.00000	2709	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		134916.00000	118761	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		557.00000	1004	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		160517.00000	144075	8.25	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	9.00	Put		169.00000	328	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		115.00000	42	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		146991.00000	163519	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.72200	7.58600		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		30874.00000	23622	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		41620.00000	51092	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		16562.00000	11776	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		59319.00000	71256	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		6996.00000	4484	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		82953.00000	97164	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		2299.00000	1300	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		112695.00000	128420	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		506.00000	243	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		146636.00000	163097	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		49079.00000	39577	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		28953.00000	36174	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		70009.00000	58652	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		20101.00000	25469	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		90861.00000	77883	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		12219.00000	15964	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		113421.00000	99157	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		7047.00000	9506	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		136998.00000	121793	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3852.00000	5371	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		160990.00000	145148	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1996.00000	2878	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.62200	7.50200		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		2029.00000	1246	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2058.00000	3057	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		542.00000	251	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4295.00000	5785	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		72.00000	23	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7568.00000	9299	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3.00000	0	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		11258.00000	13037	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		4532.00000	3283	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		857.00000	1388	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		7667.00000	6117	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		303.00000	535	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11104.00000	9395	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		71.00000	142	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		14697.00000	12932	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		12.00000	28	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		18320.00000	16542	1.38	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Put		2.00000	4	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		21935.00000	20155	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			7.67600	7.53700		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		2715.00000	1956	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3180.00000	4165	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1296.00000	840	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4911.00000	6199	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		473.00000	266	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		7251.00000	8789	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		95.00000	42	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		10050.00000	11742	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		19570.00000	21314	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		16351.00000	18096	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		11.00000	3	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		13157.00000	14894	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		4639.00000	3596	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1968.00000	2669	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		7001.00000	5729	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1206.00000	1679	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		9514.00000	8053	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		610.00000	894	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		12279.00000	10687	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		279.00000	431	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.72300	7.56900		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		3357.00000	2662	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4062.00000	4937	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2071.00000	1559	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		5335.00000	6393	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1165.00000	827	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6998.00000	8229	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		470.00000	299	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		8881.00000	10280	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		3.00000	1	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		16206.00000	17775	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		27.00000	12	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		13624.00000	15179	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		141.00000	78	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		11140.00000	12646	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		4961.00000	4098	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3116.00000	3823	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		6758.00000	5752	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2373.00000	2937	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		8534.00000	7394	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1619.00000	2049	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		10499.00000	9243	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1062.00000	1376	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		12619.00000	11268	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		670.00000	889	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.94100	7.80400		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		6562.00000	3440	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		9963.00000	15405	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		1542.00000	572	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		20869.00000	28464	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		16208.00000	10615	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3982.00000	6954	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		28929.00000	21660	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1371.00000	2667	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		43039.00000	34959	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		437.00000	921	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		57498.00000	49099	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		134.00000	299	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		71876.00000	63350	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		25.00000	64	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		86070.00000	77512	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3.00000	10	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.96400	7.82200		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		12344.00000	8737	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		16773.00000	21835	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		5503.00000	3436	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		25500.00000	32100	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		1991.00000	1079	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		37847.00000	45603	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		418.00000	181	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		52432.00000	60862	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		39.00000	12	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		68516.00000	77157	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		21534.00000	16510	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		10683.00000	14327	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		32499.00000	26331	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		6648.00000	9148	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		44728.00000	37727	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		4153.00000	5819	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		57137.00000	49451	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		2106.00000	3088	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		70206.00000	62066	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		983.00000	1510	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		83577.00000	75167	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		421.00000	679	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.98200	7.83700		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		15073.00000	11392	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		20298.00000	25254	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		8110.00000	5674	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		28537.00000	34736	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3553.00000	2242	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		39459.00000	46784	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1203.00000	666	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		52871.00000	60970	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		266.00000	123	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		67987.00000	76481	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		24527.00000	19708	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		14825.00000	18642	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		34472.00000	28695	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		10109.00000	12968	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		45971.00000	39456	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		7209.00000	9331	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		57271.00000	50087	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4367.00000	5819	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		69307.00000	61609	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2513.00000	3451	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		81809.00000	73744	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1371.00000	1943	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.96200	7.83000		7.14	111.00	111.00
R203 On 03/08/2006 Bond Future	7.75	Call		9341.00000	5669	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		15347.00000	21483	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		3560.00000	1859	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		28635.00000	36744	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		1028.00000	452	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		45638.00000	54871	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		217.00000	79	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		64841.00000	74512	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		19346.00000	13296	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6736.00000	10495	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		33121.00000	25090	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2336.00000	4115	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		49152.00000	39974	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		623.00000	1254	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		65981.00000	56336	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		125.00000	290	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		82793.00000	73016	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		19.00000	50	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			7.98200	7.84700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		15639.00000	11549	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		22808.00000	28586	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		8932.00000	6242	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		34883.00000	42062	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		4597.00000	3024	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		49782.00000	58077	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		2111.00000	1300	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		66991.00000	76049	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		305.00000	162	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		106014.00000	115741	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		857.00000	492	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		85908.00000	95411	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		24954.00000	19350	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		13779.00000	18043	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		36718.00000	29703	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		7626.00000	10480	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		50431.00000	42280	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3839.00000	5556	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		65435.00000	56491	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1748.00000	2672	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.00000	7.86200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		20429.00000	16157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		28573.00000	34220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		13447.00000	10297	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		40078.00000	46847	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		8328.00000	6158	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		53881.00000	61630	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1307.00000	858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		106352.00000	115822	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		2608.00000	1785	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		87356.00000	96452	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		4829.00000	3439	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		69750.00000	78279	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		29362.00000	23915	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		19443.00000	23915	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		40149.00000	33576	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		12580.00000	15926	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		52532.00000	44969	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		7715.00000	10071	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		66145.00000	57783	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4473.00000	6030	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		80592.00000	71637	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2446.00000	3411	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			7.95700	7.82500		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		20855.00000	14419	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		7142.00000	11073	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.97400	7.83900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		17880.00000	13432	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		24853.00000	30862	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		10569.00000	7557	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		37479.00000	44924	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		5685.00000	3849	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		53056.00000	61676	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		2757.00000	1759	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		71128.00000	80587	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		459.00000	257	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		112515.00000	122770	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1195.00000	716	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		91122.00000	101100	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		27799.00000	21825	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		15346.00000	19828	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		40147.00000	32752	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		8761.00000	11823	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		54436.00000	45882	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4598.00000	6500	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		70032.00000	60646	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2209.00000	3279	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		86323.00000	76410	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		968.00000	1511	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.98800	7.85100		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		22361.00000	17775	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		30169.00000	36047	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		14837.00000	11431	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		42321.00000	49379	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		9274.00000	6906	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		56944.00000	65040	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		5433.00000	3901	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		73811.00000	82744	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		1507.00000	999	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		112935.00000	122891	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		2969.00000	2051	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		92595.00000	102141	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		31920.00000	26107	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		20546.00000	25197	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		43395.00000	36411	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		13320.00000	16801	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		56505.00000	48496	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		8196.00000	10651	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		70864.00000	62027	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4775.00000	6402	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		86057.00000	76605	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2629.00000	3641	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.93600	7.80500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		22132.00000	15498	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6748.00000	10486	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.95000	7.81700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		10004.00000	6067	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		15307.00000	21780	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		3762.00000	1965	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		29207.00000	37821	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1057.00000	466	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		47217.00000	57036	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		213.00000	78	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		67679.00000	77954	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		30.00000	9	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		89410.00000	99800	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		20785.00000	14278	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		6501.00000	10404	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		35491.00000	26879	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		2156.00000	3955	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		52407.00000	42612	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		543.00000	1159	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		69990.00000	59733	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		102.00000	256	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		87436.00000	77054	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		14.00000	42	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.96100	7.82600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		23712.00000	18990	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		29660.00000	35382	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		15878.00000	12339	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		41748.00000	48652	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		10027.00000	7540	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		56375.00000	64333	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		5940.00000	4312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		73342.00000	82159	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		3285.00000	2297	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		92335.00000	101791	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		33572.00000	27635	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		20139.00000	24646	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		45315.00000	38229	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		13026.00000	16384	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		58640.00000	50556	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		8003.00000	10364	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		73152.00000	64269	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4661.00000	6222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		88436.00000	78962	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2568.00000	3538	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		1689.00000	1135	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		112998.00000	122888	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>173.00</b>	<b>2,733.00</b>
<b>Grand Total:</b>							<b>173.00</b>	<b>2,733.00</b>