



Daily MTM Report

Daily summary for 08/05/2006

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			7.27000	7.23000			0.00	0.00
R157 On 15/09/2015 Bond			7.51000	7.47000			0.00	50,000,000.00
R186 On 21/12/2026 Bond			7.28500	7.24500			0.00	0.00
R194 On 28/02/2008 Bond			7.19000	7.15000			0.00	0.00
R201 On 21/12/2014 Bond			7.49500	7.45500			0.00	0.00
R203 On 15/09/2017 Bond			7.52500	7.48500			0.00	0.00
R204 On 21/12/2018 Bond			7.52500	7.48500			0.00	0.00
R207 On 15/01/2020 Bond			7.51200	7.47200			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			244.86900	245.35300		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		153548.00000	148711	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		18.00000	21	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.34800	249.80800		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		198123.00000	193529	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		43.00000	49	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			253.86800	254.30000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		243032.00000	238716	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		32.00000	36	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.26300	7.22500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.52300	7.48500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.24800	7.21000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.19900	7.16200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.47700	7.44000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.51500	7.47600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.50600	7.46800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.49400	7.45500		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			7.24600	7.21700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		982.00000	1016	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		450.00000	413	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.30500	7.27700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1394.00000	1428	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		716.00000	681	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.38000	7.34500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1073.00000	1105	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1453.00000	1399	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.44000	7.40100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1354.00000	1394	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		1597.00000	1541	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.48000	7.44900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1585.00000	1616	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1710.00000	1665	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.54600	7.50400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1897.00000	1947	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1886.00000	1826	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.60300	7.54900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26536.00000	26538	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26402.00000	26273	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.44700	7.40900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11435.00000	11656	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		8485.00000	8003	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.49900	7.45700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16021.00000	16326	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		12184.00000	11711	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.61200	7.57600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18026.00000	18945	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		4526.00000	3967	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.64300	7.60300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22445.00000	23431	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		7841.00000	7186	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.69500	7.65900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		29957.00000	32055	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		1478.00000	1124	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.70900	7.67400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		33303.00000	35147	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		3813.00000	3279	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.81000	6.81600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.90200	6.91200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.03600	7.04500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.98800	6.99200		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.30500	7.23100		2.88	0.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		7543.00000	6023	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		6804.00000	8158	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3106.00000	2249	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		12135.00000	14152	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13930.00000	11848	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		3524.00000	4316	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		21706.00000	19248	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1729.00000	2146	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30285.00000	27616	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		836.00000	1042	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		39226.00000	36449	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		402.00000	500	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48288.00000	45457	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		183.00000	227	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57375.00000	54519	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		84.00000	103	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		66426.00000	63560	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		41.00000	49	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.26600	7.22400		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10640.00000	9776	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9688.00000	10361	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5823.00000	5207	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		14066.00000	14988	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		38862.00000	37463	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2012.00000	2151	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		46992.00000	45545	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1383.00000	1473	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2646.00000	2281	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20173.00000	21346	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16595.00000	15528	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6537.00000	7008	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23468.00000	22249	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4393.00000	4712	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		30966.00000	29640	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2961.00000	3172	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		905.00000	742	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		27809.00000	29183	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55247.00000	53769	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		963.00000	1023	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		63552.00000	62054	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		677.00000	716	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		71867.00000	70355	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		483.00000	509	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.26600	7.22500		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13618.00000	12832	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		12761.00000	13381	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8928.00000	8304	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		16677.00000	17458	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2672.00000	2388	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27874.00000	28995	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		5267.00000	4815	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		21702.00000	22655	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19218.00000	18295	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9834.00000	10316	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25455.00000	24422	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7622.00000	7993	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		32144.00000	31023	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5939.00000	6224	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		39170.00000	37982	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4670.00000	4887	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46415.00000	45177	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3695.00000	3862	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		53819.00000	52541	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2954.00000	3081	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		61340.00000	60033	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2404.00000	2503	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		68911.00000	67583	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1979.00000	2055	4.75	0.00	0.00
R157 On 03/08/2006 Bond Future			7.52200	7.48100		5.19	0.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		15641.00000	13712	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		14094.00000	15500	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		6589.00000	5451	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		25578.00000	27774	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		28674.00000	26102	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		6991.00000	7753	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		44617.00000	41640	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		3189.00000	3546	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		62171.00000	58986	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1379.00000	1528	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		1934.00000	1470	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		41867.00000	44738	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		80356.00000	77078	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		573.00000	630	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		98642.00000	95327	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		234.00000	254	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		116770.00000	113442	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		95.00000	101	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		134632.00000	131300	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		39.00000	41	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.52800	7.48700		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		21766.00000	19953	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		20734.00000	22174	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		34076.00000	31813	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		13382.00000	14372	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		12108.00000	10822	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		31119.00000	33086	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		80731.00000	77729	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3258.00000	3510	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2089.00000	1727	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		62363.00000	65255	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		5640.00000	4874	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		45083.00000	47571	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		48441.00000	45836	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		8458.00000	9106	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		64173.00000	61329	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5267.00000	5676	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		97711.00000	94609	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2021.00000	2173	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		114824.00000	111661	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1259.00000	1350	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		131870.00000	128669	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		766.00000	819	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		148785.00000	145561	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		468.00000	499	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		165433.00000	162193	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		225.00000	239	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.53900	7.49900		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		27938.00000	26233	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27860.00000	29248	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		17997.00000	16668	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		37459.00000	39222	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		10454.00000	9514	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		49827.00000	51979	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		39691.00000	37661	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20438.00000	21500	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		52974.00000	50676	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14901.00000	15695	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		67421.00000	64913	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10876.00000	11460	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		82630.00000	79963	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7954.00000	8379	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		98315.00000	95531	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5842.00000	6151	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		114262.00000	111392	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4319.00000	4541	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		130310.00000	127379	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3217.00000	3378	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		146347.00000	143371	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2417.00000	2534	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		161987.00000	158969	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1527.00000	1602	7.93	0.00	0.00
R186 On 03/08/2006 Bond Future			7.28800	7.24700		7.78	0.00	34.00
R186 On 03/08/2006 Bond Future	7.25	Call		22644.00000	19608	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		22247.00000	24621	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		8558.00000	6909	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		41858.00000	45619	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		2088.00000	1521	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		70366.00000	75210	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		43639.00000	39484	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		10771.00000	12026	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		69064.00000	64234	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		4900.00000	5480	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		96492.00000	91326	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2156.00000	2399	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		124118.00000	118785	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		686.00000	764	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		151682.00000	146292	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		186.00000	206	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		178614.00000	173208	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		43.00000	47	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		204708.00000	199298	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8.00000	9	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		229921.00000	224511	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	2	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.28500	7.24400		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		32874.00000	29904	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		32085.00000	34490	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		17103.00000	15089	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		49765.00000	53124	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		7118.00000	6023	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		74490.00000	78769	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		53264.00000	49502	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		20233.00000	21845	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		76730.00000	72390	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		12613.00000	13647	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		101987.00000	97259	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7892.00000	8538	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		127089.00000	122073	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4077.00000	4435	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		152879.00000	147688	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1968.00000	2151	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		178723.00000	173435	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		887.00000	973	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		204199.00000	198863	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		374.00000	411	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2043.00000	1627	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		105443.00000	110401	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.28400	7.24300		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		41786.00000	38845	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		40872.00000	43267	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		24835.00000	22645	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		57121.00000	60266	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		12973.00000	11549	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		79699.00000	83610	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		5556.00000	4792	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		108016.00000	112588	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		62155.00000	58590	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		29231.00000	31001	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		84802.00000	80754	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		21006.00000	22293	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		108773.00000	104366	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15195.00000	16124	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		131826.00000	127114	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9513.00000	10137	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		155777.00000	150842	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5732.00000	6132	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		180140.00000	175049	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3324.00000	3568	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		204520.00000	199327	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1855.00000	1998	10.72	0.00	0.00
R194 On 03/08/2006 Bond Future			7.18700	7.13800		1.18	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		3730.00000	3262	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2056.00000	2321	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1638.00000	1341	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3706.00000	4142	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		449.00000	328	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6277.00000	6889	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6475.00000	5886	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1078.00000	1221	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9657.00000	8996	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		554.00000	626	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13083.00000	12385	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		292.00000	327	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16567.00000	15847	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		107.00000	120	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20146.00000	19417	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		34.00000	38	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		23756.00000	23024	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		9.00000	10	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27365.00000	26632	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			7.14900	7.10200		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2654.00000	2376	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3947.00000	4263	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4594.00000	4224	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2723.00000	2948	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1278.00000	1101	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5748.00000	6166	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		3.00000	2	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14086.00000	14680	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		51.00000	36	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10916.00000	11496	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		392.00000	315	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8053.00000	8571	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		6914.00000	6476	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1893.00000	2050	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9494.00000	9007	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1337.00000	1445	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12224.00000	11703	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		944.00000	1018	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		14931.00000	14381	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		541.00000	586	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17779.00000	17209	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		293.00000	318	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			7.11600	7.07300		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3445.00000	3220	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4196.00000	4413	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2031.00000	1863	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5361.00000	5634	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5108.00000	4837	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3291.00000	3461	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		101.00000	82	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11223.00000	11646	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		411.00000	354	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8926.00000	9311	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1037.00000	927	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6954.00000	7287	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7023.00000	6714	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2646.00000	2779	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9091.00000	8753	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2165.00000	2269	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11267.00000	10907	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		1800.00000	1883	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13270.00000	12890	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1273.00000	1334	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15396.00000	14998	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		877.00000	921	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17619.00000	17207	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		588.00000	618	1.42	0.00	0.00
R201 On 03/08/2006 Bond Future			7.50900	7.46700		4.93	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		11732.00000	10157	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9607.00000	10736	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		22499.00000	20370	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4448.00000	5022	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		35635.00000	33186	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1957.00000	2212	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49851.00000	47250	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		841.00000	944	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		64414.00000	61749	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		359.00000	399	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		78916.00000	76222	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		99.00000	110	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		93326.00000	90625	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		23.00000	25	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		107524.00000	104820	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5.00000	5	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.51300	7.47100		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16071.00000	14592	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14246.00000	15409	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8198.00000	7200	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		22233.00000	23876	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3338.00000	2803	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		33530.00000	35637	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		955.00000	753	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		47611.00000	50050	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		26255.00000	24383	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8864.00000	9632	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		38207.00000	36053	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5535.00000	6022	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		51129.00000	48790	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3458.00000	3760	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		64516.00000	62057	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2120.00000	2302	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		77887.00000	75340	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1035.00000	1129	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		91514.00000	88917	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		469.00000	514	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		105175.00000	102553	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		197.00000	216	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.52000	7.48000		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		19341.00000	17989	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18113.00000	19215	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11325.00000	10327	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		25576.00000	27032	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5705.00000	5070	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		35719.00000	37538	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		2263.00000	1940	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		48330.00000	50461	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		29312.00000	27665	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12884.00000	13691	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		41044.00000	39178	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9687.00000	10276	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		52688.00000	50649	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6671.00000	7086	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		65332.00000	63175	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4916.00000	5213	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		77552.00000	75290	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2994.00000	3186	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		90196.00000	87859	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1747.00000	1865	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		103069.00000	100683	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		976.00000	1045	6.58	0.00	0.00
R203 On 03/08/2006 Bond Future			7.53500	7.49400		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		15631.00000	13807	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		15167.00000	16504	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		7827.00000	6645	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		26898.00000	28877	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		3307.00000	2673	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		42392.00000	44919	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		26976.00000	24572	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		7443.00000	8200	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		41273.00000	38463	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3124.00000	3475	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		57430.00000	54400	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1107.00000	1238	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		74395.00000	71273	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		328.00000	367	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		91474.00000	88323	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		81.00000	90	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		108329.00000	105170	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		16.00000	18	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.54000	7.49900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		21438.00000	19708	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		21362.00000	22743	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		13352.00000	12067	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		32509.00000	34335	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		7654.00000	6781	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		46507.00000	48745	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1898.00000	1603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		81580.00000	84396	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4004.00000	3469	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		63028.00000	65603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		31961.00000	29810	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13102.00000	14063	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		44658.00000	42156	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7455.00000	8065	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		59035.00000	56275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3916.00000	4267	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		74511.00000	71583	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1891.00000	2074	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		90552.00000	87527	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		837.00000	923	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.55000	7.50900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		26056.00000	24385	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		26729.00000	28117	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		17963.00000	16639	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		37558.00000	39293	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4218.00000	3760	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		83305.00000	85906	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		7259.00000	6563	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		66049.00000	68412	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		11749.00000	10759	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		50713.00000	52781	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		36033.00000	34026	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18219.00000	19271	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		47734.00000	45431	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11857.00000	12613	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		60878.00000	58330	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7351.00000	7862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		75106.00000	72373	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4331.00000	4657	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		90052.00000	87188	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2422.00000	2617	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		105387.00000	102438	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1284.00000	1394	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			7.53700	7.49500		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		43716.00000	40676	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3447.00000	3839	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.54000	7.49900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		23912.00000	22059	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		23831.00000	25284	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		15268.00000	13866	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		35648.00000	37551	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		9036.00000	8059	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		50416.00000	52745	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2447.00000	2089	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		87512.00000	90459	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		4920.00000	4298	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		67856.00000	70540	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		34993.00000	32714	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14975.00000	16002	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		48246.00000	45609	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8802.00000	9470	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		63196.00000	60290	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4819.00000	5218	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		79279.00000	76192	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2450.00000	2668	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		95968.00000	92772	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1154.00000	1262	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		112849.00000	109593	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		503.00000	552	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.54700	7.50600		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		28157.00000	26365	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		28635.00000	30103	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		19513.00000	18089	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		40176.00000	42011	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		12841.00000	11771	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		54213.00000	56402	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		4679.00000	4177	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		89101.00000	91858	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		7989.00000	7231	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		70609.00000	73111	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		38763.00000	36619	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		19565.00000	20680	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		51160.00000	48702	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12780.00000	13582	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		65042.00000	62328	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7961.00000	8506	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		80036.00000	77126	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		4721.00000	5070	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		95756.00000	92707	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2661.00000	2872	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		111858.00000	108718	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1424.00000	1544	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.52400	7.48200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		44992.00000	41906	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3368.00000	3748	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.52500	7.48400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		14744.00000	12944	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		13436.00000	14983	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		6578.00000	5535	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		25985.00000	28289	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		2329.00000	1861	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		43041.00000	45920	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		634.00000	477	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		63260.00000	66451	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		43033.00000	40037	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1995.00000	2347	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		27211.00000	24698	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5760.00000	6596	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		60636.00000	57402	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		548.00000	661	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		78735.00000	75415	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		118.00000	146	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		96661.00000	93318	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		20.00000	25	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		114179.00000	110831	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			7.53000	7.48900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		29430.00000	27581	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		28541.00000	30001	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		20526.00000	19047	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		40115.00000	41946	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		13603.00000	12485	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		54247.00000	56437	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		8528.00000	7731	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		70820.00000	73331	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		40287.00000	38084	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		19477.00000	20583	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		52906.00000	50391	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12715.00000	13509	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		66970.00000	64201	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7923.00000	8462	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		82099.00000	79136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4704.00000	5050	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		97908.00000	94808	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2658.00000	2867	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		114055.00000	110865	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1428.00000	1547	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5036.00000	4504	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		89587.00000	92363	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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