



Daily MTM Report

Daily summary for 08/06/2006

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			7.91000	7.69000			0.00	0.00
R157 On 15/09/2015 Bond			8.07000	7.92000			0.00	0.00
R186 On 21/12/2026 Bond			7.84000	7.70000			0.00	0.00
R194 On 28/02/2008 Bond			7.85000	7.57500			0.00	0.00
R201 On 21/12/2014 Bond			8.07500	7.92000			0.00	0.00
R203 On 15/09/2017 Bond			8.09000	7.94500			0.00	0.00
R204 On 21/12/2018 Bond			8.09000	7.94000			0.00	0.00
R207 On 15/01/2020 Bond			8.07100	7.92000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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			238.09600	240.03100		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		100389.00000	81255	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		79.00000	295	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			242.45400	244.40100		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		144221.00000	125029	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		211.00000	489	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			247.08700	248.96000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		189743.00000	171159	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		143.00000	289	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.24700	8.06100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.32700	8.17700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.22200	8.06900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.90400	7.73400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.29700	8.13600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.30900	8.15900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.26300	8.11500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.26300	8.11300		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			7.69600	7.40900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1185.00000	1769	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		184.00000	67	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.88900	7.63300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1895.00000	2386	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		347.00000	213	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.08000	7.78000		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		1549.00000	2014	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		864.00000	597	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.17300	7.98400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2073.00000	2373	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		890.00000	729	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.19600	8.06100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2363.00000	2576	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		992.00000	875	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.30900	8.11700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2755.00000	3085	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1134.00000	960	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.30700	8.14100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26566.00000	26745	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		24974.00000	24751	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.12600	7.91200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		15418.00000	18348	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		3192.00000	2211	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.22400	8.01900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		20950.00000	23488	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		6769.00000	5568	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.32700	8.13600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		36454.00000	43884	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		233.00000	73	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.37100	8.18500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		39827.00000	46502	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		1675.00000	976	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.30700	8.15100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		61312.00000	71371	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		4.00000	0	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.32600	8.17500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		63060.00000	72632	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		236.00000	90	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.80700	6.80900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.89400	6.89900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.03500	7.04100		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.94700	7.72800		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	7.75	Call		5852.00000	2429	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		5013.00000	9901	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		1896.00000	525	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		10627.00000	17567	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		335.00000	52	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		18734.00000	26761	2.45	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	7.00	Call		21.00000	1	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		28188.00000	36478	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		12287.00000	6699	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1977.00000	4699	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		20358.00000	13272	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		672.00000	1897	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		29171.00000	21325	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		204.00000	669	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		38211.00000	30056	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		57.00000	213	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		47262.00000	38999	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		15.00000	62	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.99100	7.74600		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		8873.00000	5100	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		8729.00000	13711	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		4538.00000	2207	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		13412.00000	19835	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		1793.00000	690	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		19773.00000	27424	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		478.00000	132	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		27652.00000	36061	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		21364.00000	15122	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		3446.00000	5958	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		28665.00000	21551	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1988.00000	3628	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		69.00000	12	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		36528.00000	45225	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		14600.00000	9468	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		5526.00000	9148	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		4.00000	0	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		45839.00000	54589	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		36467.00000	28735	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1114.00000	2137	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		44592.00000	36472	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		648.00000	1282	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		52830.00000	44465	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		378.00000	766	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.01800	7.76800		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		10782.00000	7111	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		11387.00000	16083	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		6578.00000	3954	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		15632.00000	21375	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		3489.00000	1858	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		21071.00000	27806	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1439.00000	641	2.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	7.00	Put		27627.00000	35195	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		71.00000	17	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		43712.00000	52024	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		420.00000	145	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		35294.00000	43385	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		15944.00000	11289	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		8177.00000	11889	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		21890.00000	16382	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		5828.00000	8686	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		28438.00000	22235	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		4157.00000	6320	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		35397.00000	28650	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2971.00000	4590	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		42631.00000	35469	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2134.00000	3338	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		50038.00000	42566	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1544.00000	2438	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.09500	7.93300		4.40	3.00	121.00
R157 On 03/08/2006 Bond Future	8.00	Call		13849.00000	7574	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		8595.00000	14976	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		4775.00000	1962	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		19267.00000	29111	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		918.00000	249	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		35546.00000	47534	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		80.00000	13	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		55244.00000	67833	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		27733.00000	18274	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		3115.00000	6313	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		2.00000	0	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		76110.00000	88765	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		44554.00000	33159	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		945.00000	2208	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		62483.00000	50237	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		250.00000	661	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		80560.00000	68019	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		60.00000	175	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		98432.00000	85804	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		13.00000	42	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.12400	7.96600		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		19015.00000	13233	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		16414.00000	22664	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		9723.00000	6069	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		26410.00000	34789	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		3866.00000	2079	4.50	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	7.50	Put		40215.00000	50461	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		1120.00000	499	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		57512.00000	68923	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		45415.00000	36121	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		5324.00000	8062	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		18.00000	4	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		97674.00000	109693	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		203.00000	70	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		77027.00000	88928	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		31089.00000	23348	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		9563.00000	13856	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		61180.00000	50795	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2872.00000	4520	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		77697.00000	66613	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1514.00000	2463	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		94479.00000	82963	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		756.00000	1274	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		111305.00000	99545	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		371.00000	643	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		127968.00000	116053	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		142.00000	259	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.14400	7.98700		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		23079.00000	17511	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		22109.00000	28193	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		13787.00000	9815	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		31637.00000	39317	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		7079.00000	4638	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		44105.00000	53316	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2946.00000	1731	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		59512.00000	69948	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		914.00000	465	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		77390.00000	88593	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		34437.00000	27399	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		14995.00000	19609	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		47557.00000	39276	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9984.00000	13355	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		61935.00000	52676	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6565.00000	8958	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		77125.00000	67136	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4285.00000	5948	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		92683.00000	82147	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2693.00000	3809	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		108503.00000	97586	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1676.00000	2411	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		124250.00000	113032	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		894.00000	1327	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.85200	7.71000		7.20	3.00	37.00
R186 On 03/08/2006 Bond Future	7.75	Call		18415.00000	10145	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		13484.00000	22589	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		5756.00000	2408	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		32122.00000	46148	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		968.00000	276	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		59805.00000	76486	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		77.00000	14	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		92611.00000	109922	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		2.00000	0	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		127514.00000	144886	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		39417.00000	26309	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		4314.00000	8580	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		65261.00000	49333	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1063.00000	2508	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		92429.00000	75374	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		167.00000	486	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		119355.00000	102028	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18.00000	64	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		145467.00000	128097	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1.00000	6	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		170686.00000	153313	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			7.86200	7.71700		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		28049.00000	19504	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		24010.00000	33068	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		14168.00000	8907	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		41215.00000	53557	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		5595.00000	3077	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		64885.00000	79970	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		1701.00000	802	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		94440.00000	111144	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		343.00000	133	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		127793.00000	145186	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		46919.00000	35264	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		12902.00000	18850	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		69388.00000	55313	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		6454.00000	9983	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		93542.00000	77747	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2709.00000	4517	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		118761.00000	101964	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1004.00000	1810	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		144075.00000	126785	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		328.00000	641	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		42.00000	13	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		163519.00000	181093	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.86500	7.72200		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		39577.00000	31008	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		36174.00000	44840	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		23622.00000	17426	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		51092.00000	62131	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11776.00000	7989	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		71256.00000	84705	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4484.00000	2705	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		97164.00000	112620	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1300.00000	682	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		128420.00000	145036	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		243.00000	106	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		163097.00000	180195	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		58652.00000	48018	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		25469.00000	32069	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		77883.00000	65420	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		15964.00000	20736	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		99157.00000	85174	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		9506.00000	12757	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		121793.00000	106644	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		5371.00000	7456	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		145148.00000	129172	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2878.00000	4137	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.92600	7.62200		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		1246.00000	251	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3057.00000	6554	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		251.00000	21	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5785.00000	10048	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		23.00000	1	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		9299.00000	13770	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		13037.00000	17529	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		3283.00000	1126	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1388.00000	3724	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		6117.00000	2899	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		535.00000	1810	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		9395.00000	5429	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		142.00000	670	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		12932.00000	8599	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		28.00000	188	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		16542.00000	12084	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		4.00000	39	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		20155.00000	15667	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		0.00000	6	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			8.03400	7.67600		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		3596.00000	1638	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2669.00000	5185	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		1956.00000	713	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		4165.00000	7396	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		840.00000	222	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		6199.00000	10055	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		266.00000	46	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		8789.00000	13043	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		42.00000	4	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		11742.00000	16177	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		21314.00000	25788	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		18096.00000	22569	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		3.00000	0	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		14894.00000	19364	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		5729.00000	3093	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1679.00000	3516	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		8053.00000	4811	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		894.00000	2125	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		10687.00000	6958	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		431.00000	1176	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			8.12200	7.72300		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		4098.00000	2339	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3823.00000	6116	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		2662.00000	1345	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4937.00000	7671	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1559.00000	676	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		6393.00000	9561	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		827.00000	302	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		8229.00000	11756	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		299.00000	79	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		10280.00000	14111	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1.00000	0	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		17775.00000	21825	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		12.00000	1	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		15179.00000	19219	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		78.00000	14	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		12646.00000	16634	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		5752.00000	3589	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2937.00000	4826	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		7394.00000	4853	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2049.00000	3558	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		9243.00000	6351	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1376.00000	2535	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		11268.00000	8070	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		889.00000	1742	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.10000	7.94100		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.00	Call		10615.00000	5814	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		6954.00000	11982	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		3440.00000	1379	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		15405.00000	23173	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		572.00000	144	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		28464.00000	37864	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		21660.00000	14396	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		2667.00000	5232	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		34959.00000	26219	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		921.00000	2010	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		49099.00000	39680	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		299.00000	709	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		63350.00000	53631	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		64.00000	173	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		77512.00000	67705	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		10.00000	31	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.12700	7.96400		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		16510.00000	11749	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		14327.00000	19404	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		8737.00000	5608	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		21835.00000	28543	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		3436.00000	1876	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		32100.00000	40378	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		1079.00000	494	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		45603.00000	54855	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		181.00000	62	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		60862.00000	70582	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		12.00000	3	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		77157.00000	86985	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		26331.00000	20128	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		9148.00000	12783	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		37727.00000	30397	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		5819.00000	8327	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		49451.00000	41174	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		3088.00000	4648	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		62066.00000	53115	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		1510.00000	2398	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		75167.00000	65790	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		679.00000	1138	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.14400	7.98200		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		19708.00000	15104	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		18642.00000	23581	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		11392.00000	8092	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		25254.00000	31496	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5674.00000	3665	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		34736.00000	42270	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2242.00000	1277	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		46784.00000	55362	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		666.00000	324	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		60970.00000	70171	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		123.00000	48	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		76481.00000	85948	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		28695.00000	22962	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		12968.00000	16779	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		39456.00000	32797	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		9331.00000	12214	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		50087.00000	42588	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		5819.00000	7863	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		61609.00000	53436	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		3451.00000	4821	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		73744.00000	65068	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1943.00000	2809	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.11000	7.96200		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.00	Call		13296.00000	8092	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		10495.00000	16142	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		5669.00000	2950	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		21483.00000	29616	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		1859.00000	806	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		36744.00000	46541	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		452.00000	159	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		54871.00000	65430	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		79.00000	22	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		74512.00000	85306	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		25090.00000	17336	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		4115.00000	7212	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		39974.00000	30412	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1254.00000	2543	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		56336.00000	45883	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		290.00000	688	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		73016.00000	62254	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		50.00000	140	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future			8.13400	7.98200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		19350.00000	14098	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		18043.00000	23754	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		11549.00000	7934	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		28586.00000	35933	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		6242.00000	4017	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		42062.00000	50799	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		3024.00000	1812	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		58077.00000	67827	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		1300.00000	722	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		76049.00000	86433	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		162.00000	76	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		115741.00000	126616	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		492.00000	252	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		95411.00000	106133	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		29703.00000	22790	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		10480.00000	14529	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		42280.00000	33913	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		5556.00000	8151	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		56491.00000	47020	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		2672.00000	4164	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.15000	8.00000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		23915.00000	18802	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		23915.00000	29441	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		16157.00000	12283	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		34220.00000	40985	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		10297.00000	7547	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		46847.00000	54736	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		6158.00000	4339	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		61630.00000	70450	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		858.00000	529	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		115822.00000	126132	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		1785.00000	1154	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		96452.00000	106460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		3439.00000	2323	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		78279.00000	87803	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		33576.00000	27215	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		15926.00000	20204	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		44969.00000	37453	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		10071.00000	13195	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		57783.00000	49288	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		6030.00000	8174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		71637.00000	62378	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		3411.00000	4791	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future			8.10900	7.95700		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		14419.00000	8732	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		11073.00000	17147	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.13000	7.97400		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		21825.00000	16046	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		19828.00000	25951	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		13432.00000	9354	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		30862.00000	38687	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		7557.00000	4955	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		44924.00000	54225	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		3849.00000	2364	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		61676.00000	72094	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		1759.00000	1007	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		80587.00000	91737	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		257.00000	126	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		122770.00000	134542	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		716.00000	380	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		101100.00000	112667	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		32752.00000	25261	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		11823.00000	16234	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		45882.00000	36881	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		6500.00000	9402	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		60646.00000	50476	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		3279.00000	5012	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		76410.00000	65444	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1511.00000	2448	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.14300	7.98800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		26107.00000	20431	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		25197.00000	31186	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		17775.00000	13448	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		36047.00000	43384	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		11431.00000	8335	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		49379.00000	57948	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		6906.00000	4840	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		65040.00000	74638	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		3901.00000	2621	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		82744.00000	93127	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		999.00000	612	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		122891.00000	134169	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		2051.00000	1317	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		102141.00000	113072	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		36411.00000	29383	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		16801.00000	21437	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		48496.00000	40221	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		10651.00000	14041	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		62027.00000	52697	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		6402.00000	8736	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		76605.00000	66450	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		3641.00000	5151	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.09000	7.93600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		15498.00000	9456	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		10486.00000	16442	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.10800	7.95000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		14278.00000	8427	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		10404.00000	16721	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		6067.00000	3038	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		21780.00000	30920	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1965.00000	814	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		37821.00000	48838	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		466.00000	156	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		57036.00000	68895	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		78.00000	21	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		77954.00000	90065	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		9.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		99800.00000	111961	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		26879.00000	18141	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		3955.00000	7386	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		42612.00000	31849	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		1159.00000	2565	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		59733.00000	47989	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		256.00000	680	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		77054.00000	64978	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		42.00000	135	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.11700	7.96100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		27635.00000	21692	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		24646.00000	30582	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		18990.00000	14419	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		35382.00000	42689	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		12339.00000	9035	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		48652.00000	57225	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		7540.00000	5309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		64333.00000	73979	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		4312.00000	2912	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		82159.00000	92636	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		2297.00000	1484	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		101791.00000	112856	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		38229.00000	30926	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		16384.00000	20959	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		50556.00000	42011	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		10364.00000	13696	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		64269.00000	54680	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		6222.00000	8509	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		78962.00000	68562	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		3538.00000	5015	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		1135.00000	700	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		122888.00000	134331	8.55	0.00	0.00

Total for Derivatives:							6.00	2,739.00
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Grand Total:							6.00	2,739.00
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