



Daily MTM Report

Daily summary for 12/06/2006

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			7.90000	7.86500			0.00	0.00
R157 On 15/09/2015 Bond			8.08000	8.03500			0.00	0.00
R186 On 21/12/2026 Bond			7.85500	7.81000			0.00	0.00
R194 On 28/02/2008 Bond			7.81000	7.78500			0.00	0.00
R201 On 21/12/2014 Bond			8.09000	8.04500			0.00	0.00
R203 On 15/09/2017 Bond			8.10500	8.05500			0.00	0.00
R204 On 21/12/2018 Bond			8.09500	8.04500			0.00	0.00
R207 On 15/01/2020 Bond			8.07100	8.02100			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			238.20400	238.67600		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		86945.00000	82252	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		185.00000	212	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			242.73300	243.21700		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		132513.00000	127725	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		343.00000	395	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			247.41300	247.90200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		179229.00000	174370	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		209.00000	240	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.19000	8.15100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.34200	8.28100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.21500	8.21000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.85600	7.83200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.29400	8.23900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.32800	8.26600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.27400	8.22600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.26700	8.22700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.47900	7.47900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.58400	7.59500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1550.00000	1519	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		94.00000	90	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.78300	7.78500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2178.00000	2167	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		258.00000	252	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.99600	7.97400		0.36	32.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		1839.00000	1867	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		680.00000	655	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.11300	8.06100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2190.00000	2267	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		818.00000	769	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.26300	8.20800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2593.00000	2679	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		864.00000	815	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.27000	8.21100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2912.00000	3009	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1044.00000	987	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.33600	8.27000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26677.00000	26694	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		24776.00000	24633	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.07900	8.04500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		17139.00000	17470	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		2480.00000	2188	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.18300	8.14500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		22440.00000	22814	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		5959.00000	5640	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.28500	8.24000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		40473.00000	42227	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		116.00000	71	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.33600	8.28600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		43394.00000	45172	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		1233.00000	1020	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.31700	8.24700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		67536.00000	72097	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		1.00000	0	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.34100	8.26800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		68971.00000	73655	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		127.00000	72	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.90500	6.90700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.12300	7.12800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.38900	7.39500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.94000	7.90800		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	8.00	Call		7504.00000	6645	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4029.00000	4381	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		2843.00000	2339	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		8840.00000	9547	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		652.00000	475	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		16219.00000	17252	2.62	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.25	Call		70.00000	42	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		25304.00000	26487	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		2.00000	1	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		35005.00000	36213	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		14407.00000	13323	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1557.00000	1682	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		22656.00000	21477	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		525.00000	556	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		31477.00000	30272	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		160.00000	164	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		40456.00000	39245	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		45.00000	44	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.93500	7.89500		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		11278.00000	10390	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7538.00000	8076	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		6371.00000	5719	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		11562.00000	12336	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		2942.00000	2544	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		17150.00000	18178	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		1006.00000	824	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		24320.00000	25564	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		218.00000	165	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		32727.00000	34100	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		17395.00000	16322	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		4811.00000	5164	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		24202.00000	22992	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		2858.00000	3075	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		24.00000	16	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		41816.00000	43235	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		51170.00000	52596	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		31663.00000	30362	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1645.00000	1770	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		39580.00000	38225	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		971.00000	1042	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		47691.00000	46303	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		572.00000	611	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.95200	7.90900		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		13162.00000	12317	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10124.00000	10716	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		8552.00000	7884	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		13886.00000	14655	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		4951.00000	4474	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		18734.00000	19694	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2452.00000	2157	2.50	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	7.25	Put		24761.00000	25904	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		913.00000	772	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		31829.00000	33125	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		32.00000	23	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		48400.00000	49829	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		231.00000	184	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		39833.00000	41223	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		18640.00000	17646	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7306.00000	7749	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		24814.00000	23701	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5261.00000	5585	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		31486.00000	30282	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3788.00000	4021	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		38504.00000	37233	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2735.00000	2901	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		45752.00000	44433	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1986.00000	2103	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.10300	8.06300		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.00	Call		8509.00000	6952	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		13424.00000	14976	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		2304.00000	1665	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		26965.00000	29434	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		309.00000	184	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		45107.00000	48090	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		17.00000	8	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		65350.00000	68449	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		19884.00000	17484	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		5436.00000	6144	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		86278.00000	89386	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		35258.00000	32384	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		1819.00000	2054	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		52584.00000	49533	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		520.00000	578	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		70463.00000	67365	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		132.00000	142	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		88280.00000	85172	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		30.00000	31	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.11100	8.06200		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		15255.00000	13416	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		19982.00000	21862	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		7285.00000	6137	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		31301.00000	33872	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		2635.00000	2089	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		46313.00000	49486	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		676.00000	494	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		64396.00000	67934	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		39576.00000	36629	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		6813.00000	7585	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		7.00000	4	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		104992.00000	108708	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		104.00000	68	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		84257.00000	87941	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		26153.00000	23689	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		11956.00000	13213	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		54726.00000	51450	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		3746.00000	4190	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		70860.00000	67383	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2006.00000	2248	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		87412.00000	83816	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1018.00000	1142	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		104112.00000	100453	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		505.00000	566	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		120696.00000	117001	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		198.00000	223	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.12700	8.07700		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		19695.00000	17873	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		25421.00000	27300	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		30215.00000	27914	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		17470.00000	18869	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		11332.00000	10037	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		35879.00000	38284	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5539.00000	4750	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		49261.00000	52173	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2160.00000	1774	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		65422.00000	68737	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		615.00000	477	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		83787.00000	87349	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		42643.00000	39943	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		11766.00000	12767	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		56485.00000	53477	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7811.00000	8504	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		71283.00000	68049	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5139.00000	5606	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		86551.00000	83155	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3257.00000	3562	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		102173.00000	98667	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2043.00000	2237	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		117766.00000	114177	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		1106.00000	1217	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.86000	7.81500		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	7.75	Call		11819.00000	9248	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		19770.00000	22660	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		2968.00000	2012	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		42216.00000	46720	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		364.00000	199	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		72083.00000	77377	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20.00000	8	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		105435.00000	110884	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		140394.00000	145854	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		29319.00000	25130	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		7098.00000	8370	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		53262.00000	48180	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		1946.00000	2324	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		79727.00000	74335	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		347.00000	416	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		106497.00000	101044	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		42.00000	49	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		132587.00000	127127	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3.00000	4	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		157805.00000	152344	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			7.86400	7.81700		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		21819.00000	19057	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		29960.00000	32862	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		10253.00000	8581	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		49480.00000	53471	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		3675.00000	2901	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		75144.00000	80034	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		997.00000	733	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		105916.00000	111316	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		173.00000	116	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		139803.00000	145410	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		38563.00000	34769	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		16726.00000	18596	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		59425.00000	54840	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		8671.00000	9750	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		82468.00000	77341	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		3815.00000	4352	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		107061.00000	101628	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1483.00000	1714	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		132076.00000	126498	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		508.00000	594	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		18.00000	10	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		175675.00000	181331	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.86500	7.81700		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		33620.00000	30695	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		41706.00000	44527	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		19261.00000	17164	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		58220.00000	61868	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9067.00000	7807	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		80037.00000	84523	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3184.00000	2611	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		107353.00000	112526	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		837.00000	646	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		139446.00000	145001	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		138.00000	98	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		174481.00000	180187	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		51330.00000	47689	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		29635.00000	31740	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		69369.00000	65123	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		18939.00000	20439	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		89668.00000	84928	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		11506.00000	12511	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		111569.00000	106456	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		6636.00000	7269	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		134412.00000	129040	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		3631.00000	4004	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.83700	7.80900		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.75	Call		1758.00000	1525	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2629.00000	2810	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		3972.00000	3635	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1157.00000	1233	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		482.00000	380	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		5060.00000	5370	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		56.00000	37	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		8357.00000	8752	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3.00000	1	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		12046.00000	12458	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		15803.00000	16217	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		6857.00000	6464	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		372.00000	393	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		10226.00000	9815	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		89.00000	91	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		13786.00000	13373	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		15.00000	15	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		17389.00000	16976	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	2	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.86900	7.83400		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		2590.00000	2368	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3641.00000	3856	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		4432.00000	4141	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2360.00000	2506	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		1280.00000	1136	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		5467.00000	5760	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		479.00000	406	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		7816.00000	8181	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		126.00000	101	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		10626.00000	11038	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		15.00000	10	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		13692.00000	14125	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		23292.00000	23729	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		20073.00000	20511	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		16869.00000	17306	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		6508.00000	6161	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1326.00000	1417	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		8956.00000	8568	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		678.00000	728	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.89900	7.85800		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		3415.00000	3203	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4514.00000	4718	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		4935.00000	4680	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3494.00000	3655	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		2131.00000	1969	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		5779.00000	6033	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1187.00000	1075	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		7394.00000	7699	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		594.00000	526	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		9370.00000	9718	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		193.00000	163	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		11547.00000	11934	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	0	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		19148.00000	19564	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		6.00000	4	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		16546.00000	16961	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		44.00000	35	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		13986.00000	14394	0.77	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.25	Call		6454.00000	6161	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2481.00000	2605	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		8192.00000	7867	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1699.00000	1790	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		10125.00000	9772	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1119.00000	1183	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.10400	8.05800		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.00	Call		6808.00000	5422	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		10391.00000	11835	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		1732.00000	1192	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		20941.00000	23232	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		199.00000	108	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		35335.00000	38074	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		16084.00000	13929	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		4335.00000	5010	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		28386.00000	25801	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		1593.00000	1838	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		42094.00000	39336	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		539.00000	611	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		56166.00000	53350	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		124.00000	138	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		70279.00000	67450	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		21.00000	22	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.12000	8.07200		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		13168.00000	11724	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		17516.00000	18959	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		22042.00000	20154	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		11390.00000	12389	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		6495.00000	5561	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		26124.00000	28076	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		2287.00000	1839	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		37482.00000	39921	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		635.00000	475	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		51690.00000	54416	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		87.00000	58	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		67300.00000	70157	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		4.00000	2	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		83680.00000	86565	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		32716.00000	30489	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		7339.00000	7998	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		43846.00000	41355	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4014.00000	4409	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		56049.00000	53378	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2025.00000	2240	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		68897.00000	66116	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		939.00000	1045	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.13300	8.08400		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		16660.00000	15230	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		21616.00000	23063	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24940.00000	23160	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		15235.00000	16331	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		9174.00000	8161	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		29057.00000	30921	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4298.00000	3692	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		39382.00000	41653	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1565.00000	1282	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		52128.00000	54722	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		419.00000	323	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		66745.00000	69526	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		67.00000	48	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		82446.00000	85303	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		35130.00000	33062	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		11026.00000	11835	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		45251.00000	42937	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		7005.00000	7568	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		56371.00000	53864	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		4235.00000	4604	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		68211.00000	65562	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		2431.00000	2659	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.11600	8.06500		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.00	Call		9364.00000	7513	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		14131.00000	16000	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		3538.00000	2592	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		26921.00000	29695	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		1003.00000	654	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		43455.00000	46826	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		205.00000	116	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		62193.00000	65823	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		30.00000	14	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		82031.00000	85735	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		19418.00000	16660	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		6010.00000	6973	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		33147.00000	29787	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		1995.00000	2355	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		48981.00000	45355	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		503.00000	597	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		65492.00000	61788	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		94.00000	111	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			8.13100	8.07800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		15819.00000	13941	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		21454.00000	23382	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		25130.00000	22668	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		12848.00000	14192	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		9074.00000	7780	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		33053.00000	35565	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		4690.00000	3895	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		47452.00000	50463	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		2161.00000	1731	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		64156.00000	67532	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		880.00000	677	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		82571.00000	86173	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		97.00000	68	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		122617.00000	126394	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		314.00000	231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		102175.00000	105898	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		36821.00000	33856	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		7039.00000	7880	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		50380.00000	47044	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3502.00000	3972	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.14400	8.09000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		20679.00000	18792	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		27080.00000	29008	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		29593.00000	27254	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		18344.00000	19820	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		13675.00000	12241	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		38140.00000	40520	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		8513.00000	7492	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		51464.00000	54258	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		4962.00000	4286	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		66835.00000	69974	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		632.00000	511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		121998.00000	125691	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		1358.00000	1124	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		102426.00000	106007	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		2696.00000	2281	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		83937.00000	87337	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		40308.00000	37557	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		11811.00000	12876	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		52558.00000	49463	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		7206.00000	7926	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		65980.00000	62621	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		4155.00000	4611	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			8.10600	8.05500		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		10391.00000	8386	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		14649.00000	16570	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.11800	8.06500		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		18211.00000	16165	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		23180.00000	25162	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		28147.00000	25516	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		14184.00000	15580	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		10833.00000	9380	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		35230.00000	37804	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		5865.00000	4935	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		50198.00000	53295	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		2862.00000	2331	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		67656.00000	71152	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		1248.00000	980	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		87043.00000	90802	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		164.00000	118	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		129643.00000	133625	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		483.00000	364	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		107833.00000	111742	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		40431.00000	37297	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		8016.00000	8909	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		54560.00000	51048	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		4159.00000	4675	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		69905.00000	66146	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1973.00000	2241	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.12800	8.07400		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		22764.00000	20722	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		28349.00000	30356	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		32322.00000	29807	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		19206.00000	20740	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		15193.00000	13628	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		39960.00000	42444	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		9558.00000	8433	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		54001.00000	56925	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		5638.00000	4884	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		70266.00000	73561	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		3103.00000	2635	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		88440.00000	92021	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		751.00000	609	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		129137.00000	133045	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1587.00000	1318	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		108171.00000	111952	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		43732.00000	40788	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		12382.00000	13487	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		56704.00000	53403	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		7574.00000	8322	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		70854.00000	67280	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		4385.00000	4860	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.08100	8.03100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		11390.00000	9300	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		13804.00000	15591	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.09000	8.03800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		10709.00000	8825	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		13639.00000	15744	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		4138.00000	3187	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		26656.00000	29694	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1198.00000	850	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		43857.00000	47499	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		250.00000	161	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		63624.00000	67525	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		36.00000	21	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		84716.00000	88690	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		4.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		106598.00000	110585	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		21741.00000	18889	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		5621.00000	6758	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		36449.00000	32918	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		1799.00000	2258	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		53109.00000	49255	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		436.00000	570	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		70286.00000	66325	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		78.00000	107	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.09800	8.04400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		24273.00000	22141	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		27629.00000	29594	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		16369.00000	14719	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		39106.00000	41553	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		10416.00000	9217	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		53074.00000	55972	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		6222.00000	5408	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		69359.00000	72642	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		3472.00000	2959	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		87663.00000	91247	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		1801.00000	1503	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		107640.00000	111439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		34148.00000	31545	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		18648.00000	20142	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		45833.00000	42807	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		11985.00000	13056	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		59018.00000	55643	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		7315.00000	8037	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		73310.00000	69670	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		4231.00000	4687	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		865.00000	705	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		128963.00000	132900	8.55	0.00	0.00

Total for Derivatives:							32.00	2,739.00
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Grand Total:							32.00	2,739.00
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