



Daily MTM Report

Daily summary for 10/05/2006

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	7.26500			0.00	0.00
R157 On 15/09/2015 Bond			7.51000	7.50000			0.00	0.00
R186 On 21/12/2026 Bond			7.29000	7.28000			0.00	0.00
R194 On 28/02/2008 Bond			7.17500	7.18500			0.00	0.00
R201 On 21/12/2014 Bond			7.50000	7.48500			0.00	0.00
R203 On 15/09/2017 Bond			7.52500	7.51500			0.00	0.00
R204 On 21/12/2018 Bond			7.52500	7.51500			0.00	0.00
R207 On 15/01/2020 Bond			7.51200	7.50300			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			244.85500	244.95500		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		149568.00000	148568	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		18.00000	18	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.32900	249.42500		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		194296.00000	193337	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		46.00000	47	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			253.83900	253.94100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		239444.00000	238425	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		34.00000	35	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.26400	7.25900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.52300	7.51400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.25400	7.24400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.18600	7.19600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.48200	7.46800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.51500	7.50600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.50500	7.49600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.49200	7.48300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.07500	7.07900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.23400	7.23900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1001.00000	990	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		416.00000	416	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.30500	7.30900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1431.00000	1422	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		675.00000	676	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.39100	7.39300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1118.00000	1113	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1380.00000	1380	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.46300	7.46200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1418.00000	1417	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		1511.00000	1508	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.49600	7.49900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1638.00000	1632	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1640.00000	1642	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.56300	7.56900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1976.00000	1967	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1795.00000	1801	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.60100	7.61800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26536.00000	26495	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26233.00000	26233	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.45600	7.46100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11745.00000	11638	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		7833.00000	7818	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.51100	7.51500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16449.00000	16370	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		11539.00000	11533	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.62500	7.62500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19289.00000	19244	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		3778.00000	3733	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.65600	7.65700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23784.00000	23722	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		6967.00000	6945	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.71000	7.71000		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		32956.00000	32935	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		1002.00000	979	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.72500	7.72500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		36019.00000	35995	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		3062.00000	3038	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.80600	6.80800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89200	6.89600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.02200	7.02800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.98200	6.98500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.30000	7.30500		2.45	0.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		5983.00000	4999	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8118.00000	6941	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		2220.00000	1505	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14123.00000	13214	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		11809.00000	10897	2.62	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		4276.00000	3171	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		19217.00000	18597	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2115.00000	1301	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		27594.00000	27260	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1020.00000	492	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		36436.00000	36321	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		486.00000	177	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		45449.00000	45486	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		219.00000	62	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54515.00000	54632	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		98.00000	22	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63558.00000	63712	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		47.00000	7	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.26700	7.26300		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		9802.00000	8089	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		10277.00000	8711	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		5221.00000	3814	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		14891.00000	13631	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		37539.00000	36551	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2117.00000	1276	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		45629.00000	44754	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1448.00000	719	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2286.00000	1291	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21241.00000	20392	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15569.00000	13903	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6939.00000	5419	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		22304.00000	20835	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4656.00000	3334	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		29707.00000	28484	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3129.00000	2053	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		742.00000	255	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29074.00000	28733	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53859.00000	53110	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1003.00000	401	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		62148.00000	61541	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		701.00000	240	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		70453.00000	69956	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		497.00000	146	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.26800	7.26300		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		12859.00000	10223	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		13305.00000	10840	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		8322.00000	5797	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		17373.00000	15020	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2392.00000	892	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		28897.00000	27567	1.90	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	6.75	Call		4825.00000	2673	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		22563.00000	20582	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		18331.00000	15562	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10249.00000	7652	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		24466.00000	21735	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7935.00000	5376	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		31076.00000	28496	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6173.00000	3765	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		38042.00000	35673	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4844.00000	2647	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		45243.00000	43130	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3825.00000	1883	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		52612.00000	50745	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3050.00000	1354	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		60108.00000	58446	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2475.00000	985	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		67662.00000	66184	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2031.00000	725	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.52200	7.51200		4.40	0.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		14026.00000	11352	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		15001.00000	13140	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		5602.00000	3760	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		27114.00000	26083	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		26588.00000	24119	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		7427.00000	5770	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		42265.00000	40363	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		3358.00000	2269	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		59700.00000	58244	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1430.00000	786	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		1517.00000	728	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		43973.00000	43996	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		77843.00000	76701	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		582.00000	252	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		96118.00000	95151	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		232.00000	78	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		114245.00000	113364	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		91.00000	23	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		132107.00000	131266	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		36.00000	7	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.52800	7.51800		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		20285.00000	16383	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		21713.00000	18604	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		32257.00000	28518	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		14024.00000	11077	4.80	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		11039.00000	7805	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		32510.00000	30069	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		78401.00000	76105	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3389.00000	1885	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		1776.00000	657	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		64511.00000	64185	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		4990.00000	2811	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		46895.00000	45508	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		46376.00000	43143	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		8854.00000	6414	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		61945.00000	59168	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5499.00000	3515	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		95320.00000	93439	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2091.00000	1003	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		112399.00000	110843	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1295.00000	532	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		129426.00000	128119	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		783.00000	269	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		146330.00000	145198	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		475.00000	135	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		162974.00000	162005	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		227.00000	51	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.54000	7.52900		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		26564.00000	20403	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		28807.00000	23495	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		16913.00000	11381	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		38695.00000	34013	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		9677.00000	5249	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		51370.00000	47792	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		38072.00000	31977	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21139.00000	15894	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		51159.00000	45523	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15406.00000	10620	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		65457.00000	60302	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11232.00000	6926	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		80556.00000	75994	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		8200.00000	4487	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		96164.00000	92206	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6011.00000	2902	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		112056.00000	108655	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4433.00000	1882	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		128066.00000	125093	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3293.00000	1170	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		144077.00000	141486	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2467.00000	726	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	Call		159696.00000	157663	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1556.00000	373	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.29300	7.28300		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.25	Call		19793.00000	16067	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		24148.00000	21738	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		6973.00000	5089	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		45025.00000	44457	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		1530.00000	945	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		74561.00000	75292	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		39819.00000	35599	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		11704.00000	8799	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		64698.00000	61014	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5286.00000	2917	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		91878.00000	89084	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2293.00000	815	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		119400.00000	117562	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		720.00000	198	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		146935.00000	145459	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		191.00000	32	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		173862.00000	172507	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		43.00000	4	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		199955.00000	198632	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8.00000	0	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		225169.00000	223852	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	0	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			7.29000	7.28000		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		30135.00000	24950	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		34067.00000	30189	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		15222.00000	11993	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		52604.00000	50682	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		6082.00000	4461	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		78174.00000	77860	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		49830.00000	43828	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		21520.00000	16824	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		72804.00000	66773	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13408.00000	8683	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		97741.00000	92294	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8366.00000	4226	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		122620.00000	118948	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4328.00000	1963	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		148280.00000	145622	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2089.00000	737	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		174056.00000	172057	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		940.00000	248	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	Call		199500.00000	197873	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		395.00000	75	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1644.00000	1192	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		109764.00000	110619	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.29000	7.27900		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		39093.00000	33525	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		42866.00000	38725	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		22814.00000	17806	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		59786.00000	56206	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		11646.00000	7847	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		83058.00000	80686	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		4838.00000	2577	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		111984.00000	111150	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		58912.00000	53384	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30674.00000	26573	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		81141.00000	75999	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		22031.00000	18315	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		104807.00000	100187	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		15916.00000	12723	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		127612.00000	123671	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9985.00000	7472	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		151385.00000	148110	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6027.00000	4178	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		175628.00000	172926	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3499.00000	2224	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		199932.00000	197678	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1954.00000	1127	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.17000	7.18200		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		3288.00000	2882	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2272.00000	1686	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1353.00000	1060	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4079.00000	3606	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		331.00000	217	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6817.00000	6524	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5927.00000	5678	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1187.00000	758	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9049.00000	8952	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		604.00000	327	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12446.00000	12439	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		314.00000	127	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		15916.00000	16014	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		113.00000	32	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19490.00000	19640	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		35.00000	7	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	Call		23098.00000	23269	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		10.00000	1	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26707.00000	26884	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	0	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.13000	7.14700		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4229.00000	3796	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2927.00000	2279	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2377.00000	2030	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4239.00000	3677	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1101.00000	785	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6140.00000	5609	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		2.00000	1	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14655.00000	14440	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		36.00000	22	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11470.00000	11241	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		315.00000	211	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8545.00000	8226	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		6484.00000	6064	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2032.00000	1397	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9018.00000	8637	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1430.00000	834	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		11716.00000	11436	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1006.00000	510	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		14397.00000	14276	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		577.00000	240	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17229.00000	17235	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		312.00000	103	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.09700	7.11700		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3208.00000	3004	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4412.00000	4001	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		1854.00000	1650	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5635.00000	5226	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		4823.00000	4497	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3458.00000	2927	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		81.00000	55	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11655.00000	11425	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		351.00000	259	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9318.00000	9021	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		921.00000	752	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7291.00000	6916	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		6700.00000	6317	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2775.00000	2187	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		8738.00000	8356	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2264.00000	1676	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		10892.00000	10497	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	8.00	Put		1878.00000	1277	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		12875.00000	12585	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1330.00000	834	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		14983.00000	14797	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		917.00000	525	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17194.00000	17101	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		615.00000	318	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.51400	7.49900		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		10419.00000	8832	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		10355.00000	9732	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		20778.00000	19217	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4787.00000	4191	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		33700.00000	32349	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2083.00000	1696	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		47828.00000	46633	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		879.00000	648	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		62361.00000	61278	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		367.00000	248	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		76855.00000	75888	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		99.00000	97	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		91265.00000	90302	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		22.00000	24	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		105463.00000	104499	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4.00000	5	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.51800	7.50300		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		14865.00000	13861	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15054.00000	14992	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		7370.00000	6893	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		23418.00000	23883	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		2885.00000	2431	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35090.00000	35579	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		780.00000	509	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		49449.00000	50120	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		24752.00000	24095	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9373.00000	9658	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		36499.00000	35833	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5840.00000	6116	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		49292.00000	48555	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3634.00000	3838	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		62600.00000	61903	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2217.00000	2462	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		75920.00000	75125	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1081.00000	1228	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		89519.00000	88659	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	9.00	Put		488.00000	570	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		103169.00000	102268	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		204.00000	245	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.52600	7.51000		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		18261.00000	16592	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18874.00000	18186	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		10518.00000	9073	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		26610.00000	26145	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		5184.00000	4120	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37039.00000	36956	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1994.00000	1384	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		49902.00000	50273	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		28010.00000	26273	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13423.00000	12666	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		39580.00000	37870	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		10065.00000	9335	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		51102.00000	49476	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6926.00000	6281	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		63665.00000	62132	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5090.00000	4537	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		75818.00000	74411	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3101.00000	2675	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		88416.00000	87130	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1809.00000	1503	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		101261.00000	100075	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1010.00000	804	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.53500	7.52500		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		14091.00000	13632	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16019.00000	16330	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		6793.00000	6496	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		28256.00000	28729	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		2733.00000	2576	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44210.00000	44822	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		25016.00000	24414	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		7874.00000	8042	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		39050.00000	38353	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3293.00000	3365	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		55086.00000	54340	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1154.00000	1178	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		72012.00000	71248	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		336.00000	341	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		89083.00000	88314	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		80.00000	81	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		105938.00000	105168	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	16	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.54000	7.53000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		20020.00000	19589	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22297.00000	22624	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		12277.00000	11956	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		33788.00000	34225	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		6909.00000	6692	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		48115.00000	48655	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1636.00000	1563	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		83671.00000	84356	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		3538.00000	3405	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		64915.00000	65539	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		30231.00000	29697	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13726.00000	13950	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		42680.00000	42062	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7831.00000	7970	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		56885.00000	56205	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4119.00000	4197	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		72255.00000	71537	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1989.00000	2028	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		88240.00000	87500	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		879.00000	897	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.55000	7.54000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		24703.00000	24288	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		27689.00000	28019	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		16876.00000	16546	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		38785.00000	39200	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		3825.00000	3711	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		85226.00000	85858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		6671.00000	6497	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		67774.00000	68346	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		10924.00000	10678	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		52202.00000	52700	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		34429.00000	33932	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		18929.00000	19177	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		45916.00000	45347	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12353.00000	12529	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		58888.00000	58260	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7675.00000	7792	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		72991.00000	72319	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4530.00000	4604	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		87852.00000	87150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2536.00000	2579	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		103134.00000	102413	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1345.00000	1369	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			7.53600	7.52600		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		41362.00000	40624	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3628.00000	3705	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.54000	7.53000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		22389.00000	21926	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		24808.00000	25151	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		14092.00000	13742	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		36973.00000	37427	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		8201.00000	7956	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		52082.00000	52642	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2129.00000	2040	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		89694.00000	90410	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		4378.00000	4223	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		69815.00000	70465	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		33154.00000	32587	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15637.00000	15875	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		46155.00000	45502	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9211.00000	9363	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		60925.00000	60208	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5048.00000	5136	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		76894.00000	76136	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2565.00000	2612	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		93520.00000	92737	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1206.00000	1228	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		110369.00000	109574	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		523.00000	533	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.54700	7.53700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		26705.00000	26260	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29649.00000	29998	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		18343.00000	17989	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41472.00000	41911	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		11949.00000	11682	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		55787.00000	56314	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		4248.00000	4123	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		91136.00000	91805	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		7349.00000	7160	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		72434.00000	73039	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		37049.00000	36518	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20316.00000	20579	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		49219.00000	48612	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13305.00000	13491	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		62922.00000	62253	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8306.00000	8431	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		77783.00000	77068	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		4934.00000	5013	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		93413.00000	92666	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2784.00000	2831	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		109458.00000	108691	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1490.00000	1516	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.52300	7.51400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		42536.00000	41856	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3554.00000	3616	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.52500	7.51600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		13262.00000	12865	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14569.00000	14905	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		5699.00000	5470	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		27720.00000	28225	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		1925.00000	1824	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		45251.00000	45883	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		495.00000	462	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		65736.00000	66436	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		40655.00000	39995	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2231.00000	2305	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		25185.00000	24631	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6349.00000	6528	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		58094.00000	57383	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		620.00000	643	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		76137.00000	75409	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		134.00000	140	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		94049.00000	93317	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		22.00000	23	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		111564.00000	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	7.52100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		27892.00000	27474	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29587.00000	29894	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		19280.00000	18944	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41454.00000	41843	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		12648.00000	12393	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		55876.00000	56346	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		7839.00000	7656	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		72714.00000	73256	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		38477.00000	37982	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20251.00000	20480	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		50863.00000	50300	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13256.00000	13417	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		64742.00000	64125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8279.00000	8387	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		79736.00000	79078	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4924.00000	4992	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		95452.00000	94767	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2786.00000	2825	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		111540.00000	110837	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1497.00000	1519	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		4569.00000	4447	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		91704.00000	92307	8.55	0.00	0.00

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