



Daily MTM Report

Daily summary for 11/05/2006

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			7.30000	7.27000			0.00	0.00
R157 On 15/09/2015 Bond			7.53000	7.51000			0.00	0.00
R186 On 21/12/2026 Bond			7.30500	7.29000			0.00	0.00
R194 On 28/02/2008 Bond			7.20000	7.17500			0.00	0.00
R201 On 21/12/2014 Bond			7.52000	7.50000			0.00	0.00
R203 On 15/09/2017 Bond			7.55000	7.52500			0.00	0.00
R204 On 21/12/2018 Bond			7.54500	7.52500			0.00	0.00
R207 On 15/01/2020 Bond			7.52800	7.51200			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			244.60100	244.85500		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		148568.00000	146030	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		18.00000	20	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.05500	249.32900		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		193337.00000	190602	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		47.00000	52	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			253.55700	253.83900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		238425.00000	235608	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		35.00000	38	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.29200	7.26400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.54100	7.52300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.26800	7.25400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.20800	7.18600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.50000	7.48200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.53900	7.51500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.52400	7.50500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.50800	7.49200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.08300	7.07500		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.24900	7.23400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		990.00000	1009	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		416.00000	400	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.34800	7.30500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1422.00000	1485	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		676.00000	633	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.43300	7.39100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1113.00000	1159	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1380.00000	1323	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.52400	7.46300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1417.00000	1489	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		1508.00000	1431	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.54000	7.49600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1632.00000	1685	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1642.00000	1587	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.61500	7.56300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1967.00000	2036	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1801.00000	1733	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.65100	7.60100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26495.00000	26534	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26233.00000	26150	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.50000	7.45600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11638.00000	12042	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		7818.00000	7408	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.55800	7.51100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16370.00000	16812	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		11533.00000	11107	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.65900	7.62500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		19244.00000	20239	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		3733.00000	3337	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.69200	7.65600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23722.00000	24700	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		6945.00000	6453	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.72900	7.71000		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		32935.00000	34082	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		979.00000	848	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.74400	7.72500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		35995.00000	37035	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		3038.00000	2802	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.80500	6.80600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89200	6.89200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.02500	7.02200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.98300	6.98200		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.35000	7.30000		2.45	0.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		4999.00000	4143	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		6941.00000	8022	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		1505.00000	1138	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		13214.00000	14784	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10897.00000	9568	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		3171.00000	3779	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		18597.00000	16949	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1301.00000	1591	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		27260.00000	25443	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		492.00000	613	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		36321.00000	34430	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		177.00000	224	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		45486.00000	43566	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		62.00000	79	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54632.00000	52701	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		22.00000	28	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63712.00000	61777	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		7.00000	10	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.30300	7.26700		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		8089.00000	7435	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		8711.00000	9373	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		3814.00000	3404	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		13631.00000	14536	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		36551.00000	35354	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1276.00000	1394	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		44754.00000	43508	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		719.00000	789	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		1291.00000	1102	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		20392.00000	21520	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		13903.00000	13038	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		5419.00000	5870	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		20835.00000	19813	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		3334.00000	3628	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		28484.00000	27356	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2053.00000	2240	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		255.00000	204	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		28733.00000	29997	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		53110.00000	51835	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		401.00000	441	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		61541.00000	60249	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		240.00000	264	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		69956.00000	68655	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		146.00000	160	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.30800	7.26800		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		10223.00000	9540	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		10840.00000	11526	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		5797.00000	5307	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		15020.00000	15899	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		892.00000	763	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27567.00000	28807	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		2673.00000	2381	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		20582.00000	21658	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		15562.00000	14712	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		7652.00000	8170	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		21735.00000	20749	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		5376.00000	5758	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		28496.00000	27405	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		3765.00000	4043	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		35673.00000	34505	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		2647.00000	2847	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		43130.00000	41905	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		1883.00000	2027	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		50745.00000	49480	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1354.00000	1458	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		58446.00000	57153	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		985.00000	1060	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		66184.00000	64870	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		725.00000	780	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.54200	7.52200		4.40	0.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		11352.00000	10517	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		13140.00000	13927	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		3760.00000	3357	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		26083.00000	27304	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		24119.00000	22901	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		5770.00000	6175	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		40363.00000	38914	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2269.00000	2442	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		58244.00000	56685	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		786.00000	849	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		728.00000	616	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		43996.00000	45506	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		76701.00000	75099	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		252.00000	273	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		95151.00000	93534	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		78.00000	84	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		113364.00000	111743	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		23.00000	25	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		131266.00000	129644	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7.00000	7	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.55000	7.52800		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		16383.00000	15501	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		18604.00000	19464	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		28518.00000	27344	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		11077.00000	11645	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		7805.00000	7252	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		30069.00000	31258	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		76105.00000	74477	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		1885.00000	1999	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		657.00000	575	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		64185.00000	65844	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		2811.00000	2547	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		45508.00000	46986	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		43143.00000	41753	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		6414.00000	6765	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		59168.00000	57631	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		3515.00000	3720	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		93439.00000	91760	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1003.00000	1065	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		110843.00000	109134	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		532.00000	565	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		128119.00000	126394	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		269.00000	286	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		145198.00000	143464	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		135.00000	144	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		162005.00000	160266	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		51.00000	54	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.56400	7.54000		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		20403.00000	19476	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		23495.00000	24419	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		11381.00000	10732	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		34013.00000	35215	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		5249.00000	4868	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		47792.00000	49262	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		31977.00000	30804	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		15894.00000	16571	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		45523.00000	44152	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		10620.00000	11099	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		60302.00000	58779	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		6926.00000	7255	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		75994.00000	74364	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		4487.00000	4708	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		92206.00000	90501	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		2902.00000	3049	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		108655.00000	106900	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1882.00000	1978	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		125093.00000	123303	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1170.00000	1231	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		141486.00000	139673	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		726.00000	764	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		157663.00000	155833	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		373.00000	394	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.30800	7.29300		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.25	Call		16067.00000	15071	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		21738.00000	22711	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		5089.00000	4630	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		44457.00000	45967	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		945.00000	823	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		75292.00000	77139	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		35599.00000	34102	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		8799.00000	9272	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		61014.00000	59220	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		2917.00000	3093	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		89084.00000	87166	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		815.00000	867	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		117562.00000	115605	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		198.00000	211	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		145459.00000	143492	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		32.00000	33	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		172507.00000	170538	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4.00000	4	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		198632.00000	196662	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		223852.00000	221882	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			7.30600	7.29000		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		24950.00000	23884	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		30189.00000	31210	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		11993.00000	11330	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		50682.00000	52105	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		4461.00000	4140	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		77860.00000	79626	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		43828.00000	42391	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		16824.00000	17473	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		66773.00000	65059	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		8683.00000	9056	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		92294.00000	90403	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		4226.00000	4421	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		118948.00000	116957	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		1963.00000	2059	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		145622.00000	143574	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		737.00000	776	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		172057.00000	169984	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		248.00000	262	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		197873.00000	195791	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		75.00000	79	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1192.00000	1081	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		110619.00000	112594	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.30600	7.29000		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		33525.00000	32451	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		38725.00000	39723	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		17806.00000	17065	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		56206.00000	57536	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		7847.00000	7425	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		80686.00000	82336	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2577.00000	2397	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		111150.00000	113042	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		53384.00000	52032	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		26573.00000	27293	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		75999.00000	74434	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18315.00000	18823	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		100187.00000	98470	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		12723.00000	13077	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		123671.00000	121826	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		7472.00000	7699	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		148110.00000	146174	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4178.00000	4314	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		172926.00000	170932	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2224.00000	2301	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		197678.00000	195648	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1127.00000	1168	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.19800	7.17000		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		2882.00000	2630	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1686.00000	1853	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1060.00000	923	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3606.00000	3889	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		217.00000	176	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6524.00000	6901	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5678.00000	5341	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		758.00000	841	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		8952.00000	8570	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		327.00000	364	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12439.00000	12035	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		127.00000	142	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16014.00000	15600	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		32.00000	36	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19640.00000	19222	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		7.00000	8	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		23269.00000	22850	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1.00000	1	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26884.00000	26466	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.16900	7.13000		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		3796.00000	3507	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2279.00000	2483	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2030.00000	1828	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3677.00000	3968	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		785.00000	677	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5609.00000	5994	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1.00000	1	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14440.00000	14932	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		22.00000	16	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11241.00000	11729	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		211.00000	172	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8226.00000	8680	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		6064.00000	5706	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1397.00000	1532	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		8637.00000	8229	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		834.00000	919	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		11436.00000	10996	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		510.00000	564	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		14276.00000	13811	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		240.00000	269	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		17235.00000	16755	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		103.00000	117	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.14700	7.09700		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3004.00000	2769	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4001.00000	4280	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		1650.00000	1484	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5226.00000	5574	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		4497.00000	4204	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		2927.00000	3147	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		55.00000	43	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11425.00000	11926	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		259.00000	215	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9021.00000	9491	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		752.00000	654	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6916.00000	7332	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		6317.00000	5973	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2187.00000	2357	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		8356.00000	7973	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		1676.00000	1808	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		10497.00000	10085	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		1277.00000	1379	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		12585.00000	12143	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		834.00000	906	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		14797.00000	14332	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		525.00000	574	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17101.00000	16620	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		318.00000	349	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.53400	7.51400		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		8832.00000	8164	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		9732.00000	10348	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		19217.00000	18240	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4191.00000	4497	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		32349.00000	31196	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1696.00000	1827	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		46633.00000	45399	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		648.00000	698	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		61278.00000	60012	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		248.00000	267	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		75888.00000	74611	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		97.00000	104	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		90302.00000	89020	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		24.00000	26	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		104499.00000	103215	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5.00000	5	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.54000	7.51800		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		13861.00000	13149	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		14992.00000	15660	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		6893.00000	6432	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		23883.00000	24802	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		2431.00000	2209	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		35579.00000	36736	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		509.00000	444	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		50120.00000	51434	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		24095.00000	23166	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		9658.00000	10109	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		35833.00000	34748	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6116.00000	6411	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		48555.00000	47363	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3838.00000	4026	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		61903.00000	60643	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2462.00000	2581	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		75125.00000	73810	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1228.00000	1293	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		88659.00000	87311	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		570.00000	602	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		102268.00000	100903	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		245.00000	260	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.55000	7.52600		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		16592.00000	15845	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18186.00000	18907	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		9073.00000	8550	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		26145.00000	27091	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		4120.00000	3816	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		36956.00000	38120	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1384.00000	1251	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		50273.00000	51608	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		26273.00000	25334	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12666.00000	13195	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		37870.00000	36789	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9335.00000	9722	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		49476.00000	48280	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6281.00000	6553	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		62132.00000	60859	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4537.00000	4733	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		74411.00000	73068	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2675.00000	2800	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		87130.00000	85737	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1503.00000	1579	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		100075.00000	98649	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		804.00000	847	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.56000	7.53500		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		13632.00000	12646	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		16330.00000	17265	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		6496.00000	5895	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		28729.00000	30049	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		2576.00000	2276	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44822.00000	46444	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		24414.00000	23051	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		8042.00000	8601	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		38353.00000	36706	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3365.00000	3640	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		54340.00000	52529	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1178.00000	1288	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		71248.00000	69362	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		341.00000	377	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		88314.00000	86402	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		81.00000	90	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		105168.00000	103249	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	9.00	Put		16.00000	18	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.56700	7.54000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		19589.00000	18551	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		22624.00000	23628	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		11956.00000	11208	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		34225.00000	35518	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		6692.00000	6200	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		48655.00000	50206	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1563.00000	1410	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		84356.00000	86245	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		3405.00000	3114	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		65539.00000	67291	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		29697.00000	28373	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		13950.00000	14668	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		42062.00000	40490	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7970.00000	8440	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		56205.00000	54443	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4197.00000	4477	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		71537.00000	69646	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2028.00000	2179	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		87500.00000	85532	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		897.00000	970	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.57800	7.55000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		24288.00000	23233	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		28019.00000	29047	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		16546.00000	15728	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		39200.00000	40464	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		3711.00000	3447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		85858.00000	87676	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		6497.00000	6085	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		68346.00000	70017	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		10678.00000	10078	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		52700.00000	54183	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		33932.00000	32645	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19177.00000	19972	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		45347.00000	43846	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12529.00000	13111	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		58260.00000	56581	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7792.00000	8195	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		72319.00000	70499	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4604.00000	4866	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		87150.00000	85229	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2579.00000	2740	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		102413.00000	100423	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1369.00000	1461	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			7.55600	7.53600		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		40624.00000	39219	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3705.00000	3928	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.56200	7.54000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		21926.00000	21005	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25151.00000	25998	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		13742.00000	13062	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		37427.00000	38515	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		7956.00000	7495	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		52642.00000	53949	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2040.00000	1881	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		90410.00000	92020	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		4223.00000	3938	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		70465.00000	71948	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		32587.00000	31432	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15875.00000	16488	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		45502.00000	44142	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9363.00000	9771	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		60208.00000	58690	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5136.00000	5386	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		76136.00000	74508	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2612.00000	2752	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		92737.00000	91041	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1228.00000	1300	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		109574.00000	107840	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		533.00000	567	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.57000	7.54700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		26260.00000	25320	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		29998.00000	30880	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		17989.00000	17253	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		41911.00000	42999	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		11682.00000	11140	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		56314.00000	57594	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		4123.00000	3880	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		91805.00000	93384	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		7160.00000	6784	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		73039.00000	74485	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		36518.00000	35376	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		20579.00000	21260	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		48612.00000	47287	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13491.00000	13989	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		62253.00000	60775	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8431.00000	8776	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		77068.00000	75470	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		5013.00000	5237	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		92666.00000	90982	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2831.00000	2969	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		108691.00000	106948	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1516.00000	1596	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.53900	7.52300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		41856.00000	40700	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3616.00000	3776	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.54200	7.52500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		12865.00000	12168	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		14905.00000	15591	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		5470.00000	5082	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		28225.00000	29220	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		1824.00000	1659	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		45883.00000	47102	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		462.00000	410	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		66436.00000	67768	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		39995.00000	38776	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2305.00000	2470	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		24631.00000	23628	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6528.00000	6909	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		57383.00000	56054	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		643.00000	697	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		75409.00000	74039	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		140.00000	153	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		93317.00000	91936	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		23.00000	26	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		110831.00000	109448	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			7.54800	7.53000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		27474.00000	26700	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		29894.00000	30568	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		18944.00000	18334	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		41843.00000	42680	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		12393.00000	11937	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		56346.00000	57338	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		7656.00000	7337	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		73256.00000	74385	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		37982.00000	37050	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20480.00000	20997	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		50300.00000	49227	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13417.00000	13793	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		64125.00000	62935	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8387.00000	8644	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		79078.00000	77797	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4992.00000	5159	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		94767.00000	93421	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2825.00000	2927	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		110837.00000	109448	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1519.00000	1578	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		4447.00000	4237	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		92307.00000	93545	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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