



# Daily MTM Report

Daily summary for 03/07/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.43000	8.55000			0.00	0.00
R157 On 15/09/2015 Bond			8.53000	8.65000			0.00	0.00
R186 On 21/12/2026 Bond			8.23000	8.35000			0.00	0.00
R194 On 28/02/2008 Bond			8.40000	8.51500			0.00	0.00
R201 On 21/12/2014 Bond			8.54500	8.66000			0.00	0.00
R203 On 15/09/2017 Bond			8.53000	8.65000			0.00	0.00
R204 On 21/12/2018 Bond			8.52000	8.63500			0.00	0.00
R207 On 15/01/2020 Bond			8.49400	8.60700			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 03/08/2006 jGovi			233.22800	231.90200		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		23935.00000	34242	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		4915.00000	1962	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			237.70500	236.16600		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		65489.00000	79135	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		3829.00000	2085	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.50400	241.21700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		113842.00000	126089	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1672.00000	1049	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.84000	8.95300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.88800	8.99800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.76200	8.84800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.38200	8.46700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.98000	9.09100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.84500	8.96200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.87300	8.98600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.75700	8.85700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.54100	7.54100		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.64500	7.70000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1735.00000	1603	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		23.00000	25	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.31000	8.43900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3557.00000	3257	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		43.00000	58	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.84000	8.84000		0.36	60.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		3436.00000	3432	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		167.00000	163	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.08300	9.08300		0.37	30.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4074.00000	4071	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		215.00000	211	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.09100	9.27500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4579.00000	4193	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		253.00000	314	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.15500	9.28800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5026.00000	4730	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		342.00000	393	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.20800	9.37900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27600.00000	27310	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23000.00000	23148	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.78000	8.89800		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		30275.00000	28156	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		126.00000	139	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.98000	9.10700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35547.00000	33490	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1691.00000	1914	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.96900	9.09800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		73823.00000	68868	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.05200	9.18700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		77124.00000	71988	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		26.00000	43	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.86700	8.99100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		113919.00000	106373	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.90600	9.03400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		116353.00000	108603	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.06400	7.07600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.31600	7.34100		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.49600	8.59900		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.50	Call		4804.00000	6257	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		8453.00000	6110	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		9834.00000	12131	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4296.00000	2797	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		6.00000	9	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		41352.00000	37559	3.70	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		1793.00000	2480	4.23	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	8.25	Put		14723.00000	11613	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		457.00000	672	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		22762.00000	19181	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		71.00000	110	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		31849.00000	28091	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		0.00000	1	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		51015.00000	47219	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		60783.00000	56986	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		16566.00000	19546	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		1935.00000	1118	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.51200	8.72000		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		13198.00000	17116	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		12161.00000	8860	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		8789.00000	11913	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		16428.00000	12331	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5381.00000	7686	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		21778.00000	16863	4.33	0.00	100.00
R153 On 02/11/2006 Bond Future	8.00	Call		2935.00000	4471	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		28176.00000	22493	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1399.00000	2300	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		35570.00000	29252	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		551.00000	996	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		43741.00000	36965	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		235.00000	451	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		52530.00000	45526	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		91.00000	185	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		61581.00000	54455	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		32.00000	69	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		70806.00000	63624	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		10.00000	23	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		80161.00000	72954	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		18458.00000	23095	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		8830.00000	6247	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		24480.00000	29724	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		6343.00000	4367	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.54600	8.68100		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18900.00000	21185	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		16659.00000	14544	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14370.00000	16331	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		20274.00000	17836	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23929.00000	26512	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		13617.00000	11801	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10483.00000	12104	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		24607.00000	21828	4.53	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	8.00	Call		7221.00000	8498	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		29640.00000	26517	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4675.00000	5624	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		35466.00000	32015	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2771.00000	3423	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		42011.00000	38263	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1760.00000	2209	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		49528.00000	45576	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1075.00000	1371	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		57449.00000	53344	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		354.00000	466	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		74180.00000	69892	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		631.00000	817	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		65690.00000	61476	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		29449.00000	32300	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		11141.00000	9591	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.56900	8.66600		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		16495.00000	20443	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		10277.00000	6995	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		7493.00000	9790	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		19900.00000	14967	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		71.00000	108	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		70579.00000	63384	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		2511.00000	3469	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		33909.00000	27635	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		559.00000	812	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		51321.00000	44343	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		8.00000	11	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		90651.00000	83424	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		1.00000	1	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		111180.00000	103950	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		132124.00000	124893	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		29134.00000	34528	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		4648.00000	2812	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		44283.00000	50634	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		1880.00000	1000	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.57900	8.72000		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		26768.00000	32151	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		24600.00000	19728	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		37540.00000	43996	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		17498.00000	13699	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		17689.00000	21901	8.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		33738.00000	27695	8.09	0.00	117.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.25	Call		10703.00000	13735	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		45319.00000	38095	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		5778.00000	7736	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		59316.00000	51019	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2713.00000	3817	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		75540.00000	66389	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1295.00000	1886	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		93784.00000	84120	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		564.00000	850	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		113096.00000	103127	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		80.00000	128	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		153876.00000	143669	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		223.00000	347	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		133188.00000	123057	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		49857.00000	57230	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		12275.00000	9393	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		63297.00000	71415	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		8503.00000	6365	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		77521.00000	86219	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		5835.00000	4278	9.54	0.00	0.00
R157 On 01/02/2007 Bond Future			8.60000	8.72800		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		35659.00000	40330	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		34106.00000	29691	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		47219.00000	52548	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		28196.00000	24439	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		27461.00000	31396	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		43705.00000	38555	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		19554.00000	22737	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		53929.00000	48026	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		13115.00000	15554	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		65962.00000	59315	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8146.00000	9890	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		79813.00000	72471	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5270.00000	6496	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		96112.00000	88253	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3269.00000	4092	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		113651.00000	105388	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1940.00000	2467	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		132233.00000	123674	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		58706.00000	64634	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		22533.00000	19375	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		70953.00000	77406	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		17943.00000	15311	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		83847.00000	90750	9.95	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		14308.00000	12125	9.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future			8.23700	8.37000		13.00	0.00	63.00
R186 On 03/08/2006 Bond Future	8.25	Call		13374.00000	19410	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		26970.00000	17923	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		27702.00000	37201	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		13235.00000	7650	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		4663.00000	7493	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		47355.00000	35101	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		1102.00000	1969	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		73966.00000	59749	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		152.00000	302	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		104313.00000	89379	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		10.00000	23	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		136642.00000	121570	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1.00000	1	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		170329.00000	155246	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		205307.00000	190223	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		47304.00000	59489	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		5761.00000	2863	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		69911.00000	83702	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2240.00000	948	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		93684.00000	108259	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		793.00000	284	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.24800	8.37200		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		31656.00000	37997	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		45395.00000	37770	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		46296.00000	54237	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		32135.00000	26110	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		19628.00000	24296	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		62284.00000	52985	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		10949.00000	14042	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		83584.00000	72710	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		5304.00000	7093	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		109025.00000	96846	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2140.00000	3006	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		138102.00000	125002	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		879.00000	1277	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		170292.00000	156723	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		320.00000	480	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		204444.00000	190637	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		63494.00000	72851	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		22410.00000	17800	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		82508.00000	93036	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		15434.00000	11995	14.30	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	6.50	Call		102.00000	158	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		240253.00000	226343	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.24900	8.37400		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		49182.00000	55832	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		63060.00000	55719	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		64152.00000	71889	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		50298.00000	44044	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		35990.00000	41482	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		78603.00000	70105	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		24929.00000	29244	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		97324.00000	87648	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		16128.00000	19313	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		119395.00000	108588	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9571.00000	11741	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		144848.00000	133028	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5908.00000	7364	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		174385.00000	161850	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3465.00000	4388	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		206381.00000	193314	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1923.00000	2476	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		240574.00000	227136	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		80642.00000	89364	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		40017.00000	34748	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		98235.00000	107824	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		31761.00000	27359	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.45500	8.58000		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.50	Call		2052.00000	2819	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3216.00000	2163	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		4056.00000	5227	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1587.00000	937	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		781.00000	1167	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5598.00000	4163	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		213.00000	347	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		8699.00000	7012	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		38.00000	67	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		12212.00000	10420	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4.00000	7	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		15883.00000	14066	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	1	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		19603.00000	17783	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		23345.00000	21524	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		27105.00000	25284	1.71	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	9.00	Call		6784.00000	8265	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		698.00000	358	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.59600	8.73700		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3161.00000	3854	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6084.00000	5039	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1931.00000	2435	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7950.00000	6717	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1085.00000	1421	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10214.00000	8812	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		541.00000	739	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12792.00000	11253	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		232.00000	333	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15620.00000	13983	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		105.00000	155	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		18642.00000	16955	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		43.00000	66	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		21745.00000	20030	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		16.00000	26	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		24895.00000	23167	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		34493.00000	32756	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		31276.00000	29539	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		6.00000	9	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		28075.00000	26341	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.71400	8.87000		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5121.00000	5849	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6323.00000	5487	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3855.00000	4471	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7569.00000	6622	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2808.00000	3311	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9043.00000	7984	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1926.00000	2319	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10693.00000	9522	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1262.00000	1554	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12569.00000	11297	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		774.00000	977	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14630.00000	13270	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		502.00000	643	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16917.00000	15495	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		314.00000	410	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19299.00000	17830	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		190.00000	252	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21753.00000	20251	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		34.00000	47	1.49	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	6.00	Put		29389.00000	27839	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		63.00000	86	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26811.00000	25270	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		111.00000	150	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24262.00000	22736	1.49	0.00	0.00
R201 On 03/08/2006 Bond Future			8.56100	8.68000		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		12607.00000	16529	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		8501.00000	5394	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		5680.00000	7999	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		16337.00000	11627	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		22454.00000	27764	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		3862.00000	2143	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1896.00000	2891	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		27597.00000	21563	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		422.00000	698	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		41456.00000	34703	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		55.00000	98	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		56715.00000	49729	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		6.00000	11	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		72592.00000	65568	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		34367.00000	40585	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		1559.00000	748	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.59300	8.71300		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		21478.00000	25065	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		19355.00000	16018	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		30022.00000	34339	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		13708.00000	11100	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		14230.00000	17028	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		26563.00000	22437	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		8663.00000	10672	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		35721.00000	30806	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4723.00000	6020	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		46781.00000	41153	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2241.00000	2973	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		59579.00000	53387	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1081.00000	1473	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		73986.00000	67453	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		476.00000	666	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		89241.00000	82506	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		191.00000	274	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		105113.00000	98272	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		69.00000	102	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		121455.00000	114563	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		39823.00000	44767	8.98	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	Put		9575.00000	7595	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.61000	8.73200		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30026.00000	33525	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		29016.00000	25636	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		38302.00000	42294	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		23402.00000	20515	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		22696.00000	25665	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		35829.00000	31919	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		16403.00000	18824	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		43934.00000	39476	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		11203.00000	13080	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		53394.00000	48393	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7174.00000	8544	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		64294.00000	58785	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4764.00000	5748	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		77085.00000	71190	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3047.00000	3725	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		90847.00000	84646	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1874.00000	2321	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		105436.00000	99005	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1106.00000	1388	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		120721.00000	114125	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		47323.00000	51761	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		18779.00000	16338	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.54300	8.66400		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.75	Call		11972.00000	17381	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		6059.00000	3064	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		4222.00000	6993	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		15635.00000	10002	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		24449.00000	31834	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1616.00000	598	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		979.00000	1855	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30137.00000	22610	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		139.00000	295	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		47471.00000	39224	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		11.00000	26	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		65959.00000	57571	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		1.00000	1	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		85017.00000	76615	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		104552.00000	96149	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		124565.00000	116162	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			8.56900	8.69400		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	8.75	Call		18289.00000	23105	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		14494.00000	10768	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		10661.00000	14067	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		23962.00000	18825	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		5557.00000	7686	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		36358.00000	29945	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2557.00000	3716	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		51275.00000	43892	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1026.00000	1570	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		68088.00000	60089	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		356.00000	573	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		86200.00000	77875	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		106.00000	179	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		105183.00000	96714	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		27.00000	47	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		124800.00000	116278	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		165603.00000	157062	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		6.00000	11	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		144950.00000	136412	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.58500	8.71100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		22970.00000	27575	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		20366.00000	16494	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		32338.00000	37944	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		13261.00000	10390	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		15436.00000	18999	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		29687.00000	24774	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		9754.00000	12332	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		41253.00000	35354	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5762.00000	7495	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		54911.00000	48167	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3165.00000	4240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		70377.00000	62975	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1608.00000	2221	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		87307.00000	79443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		752.00000	1072	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		105373.00000	97216	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		45.00000	70	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		164158.00000	155707	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		126.00000	192	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		143942.00000	135531	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		323.00000	474	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		124312.00000	115987	7.05	0.00	0.00
R204 On 03/08/2006 Bond Future			8.53200	8.64900		10.95	0.00	83.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/08/2006 Bond Future	8.00	Call		608.00000	994	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		49328.00000	41173	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future			8.55500	8.67400		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		27903.00000	32523	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		22484.00000	18534	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		18730.00000	22366	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		31297.00000	26363	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		38800.00000	44310	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		15849.00000	12790	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		11499.00000	14134	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		42517.00000	36582	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		6311.00000	8028	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		56262.00000	49409	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3018.00000	3994	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		72396.00000	64802	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1452.00000	1976	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		90767.00000	82721	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		636.00000	888	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		110411.00000	102094	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		252.00000	361	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		131028.00000	122567	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		29.00000	43	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		174489.00000	165934	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		90.00000	132	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		152422.00000	143894	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.56700	8.68700		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		39045.00000	43539	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		34607.00000	30568	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		49500.00000	54603	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		27722.00000	24294	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		29661.00000	33493	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		43003.00000	38302	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		21529.00000	24668	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		53105.00000	47711	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		14783.00000	17228	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		65059.00000	58972	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		9485.00000	11275	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		78943.00000	72201	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6289.00000	7574	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		95424.00000	88176	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4007.00000	4889	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		113327.00000	105677	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2447.00000	3026	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		132476.00000	124522	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		798.00000	1014	10.92	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	6.50	Put		173877.00000	165560	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1430.00000	1792	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		152706.00000	144536	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.50400	8.61900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		247.00000	480	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		46899.00000	38708	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.52400	8.64100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		14977.00000	20620	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		7180.00000	4348	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		6384.00000	9798	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		16611.00000	11550	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2023.00000	3524	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		30779.00000	23805	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		453.00000	906	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		48259.00000	40237	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		69.00000	159	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		67462.00000	59077	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		7.00000	18	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		87543.00000	79079	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		108251.00000	99777	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		129556.00000	121081	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		151470.00000	142996	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		27701.00000	35021	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2369.00000	1214	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.53200	8.65100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27106.00000	31969	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		20094.00000	16427	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		18640.00000	22476	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		29483.00000	24788	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		12093.00000	14932	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		41283.00000	35592	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		7358.00000	9317	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		55405.00000	48834	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4176.00000	5429	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		71604.00000	64327	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2200.00000	2938	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		89548.00000	81757	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1070.00000	1469	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		108897.00000	100767	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		478.00000	676	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		129360.00000	121027	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	6.75	Call		196.00000	284	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		150725.00000	142284	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		37409.00000	43240	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		13020.00000	10321	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		73.00000	109	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		172861.00000	164368	8.55	0.00	0.00

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<b>Total for Derivatives:</b>							<b>90.00</b>	<b>3,167.00</b>
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<b>Grand Total:</b>							<b>90.00</b>	<b>3,167.00</b>
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