



# Daily MTM Report

Daily summary for 15/05/2006

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			7.50000	7.37000			0.00	0.00
R157 On 15/09/2015 Bond			7.73000	7.59500			0.00	0.00
R186 On 21/12/2026 Bond			7.51500	7.37000			0.00	0.00
R194 On 28/02/2008 Bond			7.39000	7.27000			0.00	0.00
R201 On 21/12/2014 Bond			7.72000	7.59000			0.00	0.00
R203 On 15/09/2017 Bond			7.74500	7.61000			0.00	0.00
R204 On 21/12/2018 Bond			7.74500	7.61000			0.00	0.00
R207 On 15/01/2020 Bond			7.73100	7.59400			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			242.20200	243.80200		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		138053.00000	122099	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		33.00000	79	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			246.61200	248.21500		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		182224.00000	166261	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		74.00000	141	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.13700	252.70800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		227133.00000	211463	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		53.00000	93	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.48100	7.35900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.73500	7.60300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.47300	7.33000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.37800	7.27100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.68700	7.56500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.72900	7.59700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.71300	7.58500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.69900	7.57200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.33700	7.26700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1034.00000	1139	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		380.00000	314	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.55500	7.40400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1571.00000	1814	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		582.00000	456	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.67100	7.51400		0.36	285.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		1255.00000	1451	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1220.00000	1032	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.78900	7.61800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1606.00000	1832	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		1318.00000	1125	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.80900	7.61500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1778.00000	2033	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1496.00000	1277	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.90200	7.69900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2152.00000	2449	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1629.00000	1392	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.94000	7.73600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26614.00000	26799	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26025.00000	25708	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.73900	7.56800		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12719.00000	14510	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		6828.00000	5465	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.82200	7.63200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17547.00000	19513	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		10477.00000	8946	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.88900	7.72200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		22192.00000	27731	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		2715.00000	1473	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.92500	7.75800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		26578.00000	31608	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		5641.00000	3910	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.94100	7.79100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		37972.00000	47642	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		544.00000	157	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.96100	7.80600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		40583.00000	49852	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		2168.00000	1067	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.79800	6.80200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.87300	6.88500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00200	7.01500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97700	6.97800		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.54000	7.41500		2.45	0.00	744.00
R153 On 03/08/2006 Bond Future	7.50	Call		7983.00000	5345	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		4707.00000	6883	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		3191.00000	1781	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		9583.00000	12987	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		773.00000	324	2.26	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.00	Put		16932.00000	21297	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		14899.00000	11239	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2054.00000	3207	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		23133.00000	18845	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		815.00000	1341	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		31997.00000	27398	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		304.00000	519	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		41083.00000	36351	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		109.00000	191	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		50199.00000	45415	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		39.00000	68	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		59267.00000	54464	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		13.00000	24	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.53500	7.38800		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		11147.00000	8250	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7079.00000	9517	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		6056.00000	4074	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		11093.00000	14447	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		2584.00000	1514	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		16816.00000	21082	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		32595.00000	27984	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1735.00000	2460	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		40614.00000	35721	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		994.00000	1438	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		755.00000	361	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		24272.00000	29214	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		17524.00000	13864	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4438.00000	6115	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		24785.00000	20562	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2768.00000	3882	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		120.00000	42	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		33012.00000	38271	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		48856.00000	43783	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		561.00000	825	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		57223.00000	52048	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		337.00000	499	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		65600.00000	60363	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		205.00000	304	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.55000	7.39900		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		12904.00000	10188	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9468.00000	11884	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		8121.00000	6068	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		13212.00000	16291	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		4322.00000	2977	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		18020.00000	21806	2.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	6.50	Call		532.00000	276	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		31683.00000	36558	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1821.00000	1116	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		24204.00000	28632	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		18617.00000	15325	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		6732.00000	8572	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		25016.00000	21256	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		4760.00000	6131	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		31921.00000	27798	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3370.00000	4378	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		39179.00000	34786	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2408.00000	3146	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		46652.00000	42060	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1736.00000	2275	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		54250.00000	49514	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1263.00000	1659	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		61914.00000	57073	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		930.00000	1221	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.74500	7.61000		4.40	2.00	117.00
R157 On 03/08/2006 Bond Future	7.50	Call		8116.00000	4454	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		17025.00000	24191	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		2314.00000	976	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		31759.00000	41249	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		19134.00000	12662	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		7907.00000	12263	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		34227.00000	25586	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		3253.00000	5441	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		51511.00000	41609	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1173.00000	2100	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		362.00000	106	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		50751.00000	61323	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		69716.00000	59231	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		388.00000	732	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		88074.00000	77362	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		122.00000	238	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		106257.00000	95465	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		37.00000	74	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		124149.00000	113332	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		11.00000	22	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.76700	7.62300		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		12897.00000	8622	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		22618.00000	29607	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		23747.00000	17463	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		13806.00000	18787	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		5699.00000	3360	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		35463.00000	44388	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		69205.00000	59158	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2485.00000	3703	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		375.00000	147	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		71403.00000	82439	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1852.00000	921	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		52049.00000	62382	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		37385.00000	29426	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		8155.00000	11460	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		52713.00000	43504	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4559.00000	6615	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		86275.00000	75708	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1339.00000	2036	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		103528.00000	92654	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		717.00000	1107	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		120716.00000	109660	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		366.00000	574	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		137748.00000	126593	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		185.00000	295	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		154525.00000	143307	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		71.00000	117	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.78500	7.63900		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		27384.00000	21378	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		18914.00000	24034	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		16838.00000	12384	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		27544.00000	34216	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		8940.00000	6074	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		39185.00000	47445	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		3858.00000	2357	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		54014.00000	63639	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		40084.00000	32733	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		12794.00000	16569	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		54204.00000	45768	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		8442.00000	11133	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		69415.00000	60159	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		5522.00000	7392	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		85288.00000	75439	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3599.00000	4876	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		101506.00000	91243	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2347.00000	3209	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		117779.00000	107218	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1470.00000	2034	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		134064.00000	123302	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		917.00000	1282	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		150156.00000	139236	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		479.00000	685	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.52400	7.37500		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.25	Call		11423.00000	5549	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		27808.00000	41074	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		3133.00000	1138	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		53216.00000	70361	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		477.00000	117	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		85538.00000	104318	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		28124.00000	17041	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		12039.00000	20096	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		51641.00000	36299	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		4259.00000	8057	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		78814.00000	61087	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1260.00000	2673	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		106970.00000	88260	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		321.00000	751	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		134768.00000	115718	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		54.00000	145	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		161796.00000	142670	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		7.00000	21	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		187918.00000	168779	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1.00000	2	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		213138.00000	193998	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			7.52700	7.37600		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		36656.00000	25912	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		20811.00000	29324	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		19806.00000	12658	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		36204.00000	48313	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		8923.00000	5046	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		58771.00000	74150	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		3047.00000	1468	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		87606.00000	105283	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		58003.00000	44147	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		11072.00000	16473	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		82446.00000	66316	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		5538.00000	8664	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		108461.00000	90881	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		2635.00000	4313	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		134751.00000	116260	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1026.00000	1792	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		161007.00000	142060	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		358.00000	667	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		186751.00000	167605	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		112.00000	223	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		731.00000	288	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		121316.00000	140130	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.52900	7.37700		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		46506.00000	35915	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		30902.00000	39554	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		28174.00000	20322	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		44581.00000	55971	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		14215.00000	9304	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		63821.00000	78153	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		5875.00000	3410	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		89920.00000	106699	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1770.00000	877	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		121550.00000	139899	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		67924.00000	55077	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		21448.00000	27843	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		91226.00000	76644	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		14968.00000	19629	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		113938.00000	97844	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8945.00000	12094	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		137816.00000	120584	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5091.00000	7101	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		162254.00000	144224	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2758.00000	3971	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		186767.00000	168216	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1422.00000	2115	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.42000	7.28000		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		1989.00000	1128	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2436.00000	3662	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		612.00000	264	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4801.00000	6540	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		95.00000	27	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8045.00000	10063	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4427.00000	3043	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1151.00000	1853	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7495.00000	5763	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		513.00000	867	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		10875.00000	8947	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		206.00000	364	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		14395.00000	12361	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		56.00000	108	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		18003.00000	15930	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		12.00000	26	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		21627.00000	19543	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2.00000	5	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		25241.00000	23155	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		0.00000	1	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.43500	7.27500		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		2801.00000	1908	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3117.00000	4241	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		1360.00000	819	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4839.00000	6315	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		447.00000	218	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7103.00000	8891	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		16271.00000	18287	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		7.00000	2	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		13058.00000	15070	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		97.00000	36	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		9944.00000	11900	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		4799.00000	3579	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1965.00000	2761	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		7172.00000	5690	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1202.00000	1736	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		9838.00000	8172	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		745.00000	1095	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		12571.00000	10754	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		368.00000	567	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		15465.00000	13552	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		166.00000	269	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.45100	7.27800		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		3500.00000	2682	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3787.00000	4740	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		2221.00000	1611	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5077.00000	6238	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		1114.00000	731	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6548.00000	7936	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		22.00000	8	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		13249.00000	15006	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		131.00000	63	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		10751.00000	12454	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		449.00000	258	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8471.00000	10052	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		5133.00000	4122	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2861.00000	3621	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		7024.00000	5853	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2202.00000	2803	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		9048.00000	7747	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		1686.00000	2156	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		11021.00000	9597	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1128.00000	1476	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		13142.00000	11617	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		728.00000	974	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		15378.00000	13774	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		452.00000	619	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.74200	7.60700		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		6119.00000	3265	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		12973.00000	18686	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		15003.00000	9844	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		5930.00000	9339	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		27197.00000	20331	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2498.00000	4200	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		41013.00000	33195	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		982.00000	1732	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		55457.00000	47199	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		382.00000	691	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		69987.00000	61544	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		149.00000	274	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		84362.00000	75830	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		38.00000	74	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		98548.00000	89988	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		7.00000	15	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.75600	7.61700		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		10934.00000	7557	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		18255.00000	23494	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		5065.00000	3135	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		28245.00000	34931	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		1594.00000	826	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		40933.00000	48781	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		281.00000	111	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		56082.00000	64529	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		20173.00000	15325	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		11927.00000	15695	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		31167.00000	25151	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		7641.00000	10241	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		43364.00000	36489	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4838.00000	6578	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		56366.00000	48904	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3115.00000	4269	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		69299.00000	61349	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1593.00000	2258	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		82656.00000	74394	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		757.00000	1111	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		96166.00000	87724	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		334.00000	507	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.77000	7.63000		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		22418.00000	17788	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		15156.00000	18992	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		13582.00000	10131	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		21520.00000	26536	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		7020.00000	4817	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		30437.00000	36701	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2963.00000	1826	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		42143.00000	49473	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		899.00000	477	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		56132.00000	64177	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		33374.00000	27791	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11185.00000	14067	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		44456.00000	38092	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		7605.00000	9707	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		56752.00000	49830	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5503.00000	7046	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		68695.00000	61258	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3303.00000	4333	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		81173.00000	73357	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1891.00000	2541	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		93956.00000	85879	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1030.00000	1419	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.76200	7.62200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		10510.00000	6547	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		19873.00000	26520	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		4666.00000	2564	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		33564.00000	42072	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		1703.00000	810	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		50615.00000	60332	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		19955.00000	13807	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		10248.00000	14711	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		32826.00000	24716	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4504.00000	7005	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		48155.00000	38691	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1659.00000	2804	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		64746.00000	54560	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		505.00000	929	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		81693.00000	71209	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		126.00000	252	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		98512.00000	87932	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		26.00000	56	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.77500	7.63300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		25358.00000	19502	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		16623.00000	21356	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		16242.00000	11904	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		26290.00000	32540	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		9588.00000	6655	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		38868.00000	46524	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		5169.00000	3378	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		54145.00000	62943	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1108.00000	632	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		90914.00000	101026	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		2524.00000	1544	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		71671.00000	81280	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		36836.00000	29541	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		9757.00000	13051	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		50281.00000	41785	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5285.00000	7378	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		65126.00000	55744	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2630.00000	3837	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		80789.00000	70830	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1197.00000	1828	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.79000	7.64600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		29706.00000	24002	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		22067.00000	26920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		20864.00000	16360	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		31712.00000	37765	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		13919.00000	10560	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		43690.00000	50887	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2898.00000	1958	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		92161.00000	101777	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		5211.00000	3669	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		74176.00000	83191	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		8779.00000	6425	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		57918.00000	66121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		40374.00000	33511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		14673.00000	18367	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		52647.00000	44751	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		9295.00000	11956	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		66197.00000	57448	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		5598.00000	7406	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		80652.00000	71253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3198.00000	4356	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		95658.00000	85799	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1731.00000	2428	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			7.76200	7.62300		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		34790.00000	26291	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4931.00000	7579	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.77400	7.63200		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		28044.00000	21818	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		18698.00000	23705	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		18375.00000	13684	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		28966.00000	35507	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		11175.00000	7922	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		42227.00000	50206	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		6257.00000	4200	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		58309.00000	67485	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		1485.00000	881	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		97222.00000	107850	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		3201.00000	2024	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		76809.00000	86865	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		40066.00000	32386	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		11293.00000	14845	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		54057.00000	45147	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6352.00000	8674	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		69471.00000	59633	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3314.00000	4707	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		85742.00000	75275	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1599.00000	2365	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		102387.00000	91539	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		712.00000	1097	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.78500	7.64200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		32045.00000	25980	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		23606.00000	28695	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		22624.00000	17815	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		33862.00000	40206	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		15186.00000	11580	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		46609.00000	54156	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		9645.00000	7102	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		61777.00000	70387	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		3239.00000	2206	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		98420.00000	108541	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		5771.00000	4092	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		79150.00000	88625	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		43362.00000	36087	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		15742.00000	19621	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		56336.00000	47984	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10015.00000	12816	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		70620.00000	61378	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		6064.00000	7976	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		85825.00000	75903	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3490.00000	4720	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		101580.00000	91173	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1905.00000	2652	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.74800	7.60700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		36116.00000	27320	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4761.00000	7375	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.75700	7.61300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		9631.00000	5630	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		18805.00000	26328	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		3761.00000	1891	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		33649.00000	43304	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		1136.00000	481	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		52330.00000	63199	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		257.00000	90	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		73366.00000	84723	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		33908.00000	24895	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		3353.00000	5864	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		19777.00000	13122	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		8808.00000	13678	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		50618.00000	40098	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1013.00000	2016	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		68374.00000	57156	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		239.00000	545	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		86203.00000	74749	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		44.00000	114	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		103700.00000	92188	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		6.00000	18	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.76600	7.62100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		23862.00000	18796	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		33572.00000	39974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		16141.00000	12315	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		46330.00000	53972	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		10340.00000	7619	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		61583.00000	70330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		6244.00000	4432	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		79134.00000	88790	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		33564.00000	27215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		23353.00000	28472	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		45139.00000	37563	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		15548.00000	19439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		58330.00000	49668	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		9882.00000	12687	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		72780.00000	63225	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5985.00000	7897	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		88098.00000	77863	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3448.00000	4679	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		103914.00000	93196	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1887.00000	2636	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		3539.00000	2413	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		98689.00000	109030	8.55	0.00	0.00

---

<b>Total for Derivatives:</b>							<b>287.00</b>	<b>2,746.00</b>
-------------------------------	--	--	--	--	--	--	---------------	-----------------

---

<b>Grand Total:</b>							<b>287.00</b>	<b>2,746.00</b>
---------------------	--	--	--	--	--	--	---------------	-----------------