



Daily MTM Report

Daily summary for 05/06/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.50000	7.49500			0.00	0.00
R157 On 15/09/2015 Bond			7.72500	7.72000			0.00	0.00
R186 On 21/12/2026 Bond			7.50500	7.50000			0.00	0.00
R194 On 28/02/2008 Bond			7.39500	7.38500			0.00	0.00
R201 On 21/12/2014 Bond			7.72000	7.71500			0.00	0.00
R203 On 15/09/2017 Bond			7.75000	7.74500			0.00	0.00
R204 On 21/12/2018 Bond			7.74500	7.74000			0.00	0.00
R207 On 15/01/2020 Bond			7.72600	7.72000			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			242.27000	242.32500		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		123270.00000	122716	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		20.00000	16	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			246.66000	246.71500		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		167231.00000	166676	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		81.00000	76	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.18300	251.23200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		212383.00000	211890	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		63.00000	60	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.84500	7.85900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.96300	7.97800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.84000	7.90400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58500	7.58700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.93100	7.94600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.94800	7.96500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.90500	7.93200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.89600	7.93200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.07900	7.07900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.31400	7.21700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		872.00000	1020	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		341.00000	252	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.47500	7.49500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1665.00000	1623	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		453.00000	460	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.62500	7.64000		0.36	0.00	75.00
JFRA On 01/02/2007 jFra	7.50	Call		1366.00000	1339	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1024.00000	1033	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.75200	7.79400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1802.00000	1737	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		1083.00000	1121	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.83400	7.79400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1979.00000	2030	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1260.00000	1213	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.87000	7.89400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2405.00000	2363	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1369.00000	1390	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.90300	7.89800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26373.00000	26317	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25383.00000	25313	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.70900	7.70500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13076.00000	12940	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		4656.00000	4447	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.79500	7.80600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18633.00000	18388	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		8359.00000	8316	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.89500	7.90000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		27615.00000	27347	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		898.00000	835	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.93600	7.94900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		31890.00000	31380	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3210.00000	3226	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.93200	7.94100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		47537.00000	46923	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		62.00000	55	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.95100	7.96500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		49853.00000	48939	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		819.00000	840	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.81400	6.81800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.90900	6.91400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.05300	7.06100		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.55000	7.55300		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		4397.00000	4319	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6434.00000	6240	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1206.00000	1146	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12910.00000	12736	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		152.00000	135	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		21624.00000	21493	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	7.75	Call		10215.00000	10176	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2682.00000	2529	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		17962.00000	17987	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		957.00000	868	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26684.00000	26758	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		304.00000	263	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		35750.00000	35849	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		89.00000	73	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		44872.00000	44982	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		25.00000	19	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		53948.00000	54061	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		7.00000	5	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.53500	7.52900		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		7875.00000	7688	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8926.00000	8956	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3749.00000	3617	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		13906.00000	13990	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1309.00000	1239	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20660.00000	20807	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		27808.00000	27564	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2067.00000	2040	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		35652.00000	35412	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1152.00000	1128	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		281.00000	257	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		28916.00000	29110	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		13518.00000	13296	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5551.00000	5546	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		20292.00000	20053	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3395.00000	3373	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		27.00000	24	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		38039.00000	38253	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		43803.00000	43568	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		627.00000	610	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		52128.00000	51897	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		361.00000	348	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		60485.00000	60259	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		209.00000	200	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.55000	7.54500		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		9885.00000	9739	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11412.00000	11435	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		5791.00000	5676	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15845.00000	15899	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2768.00000	2692	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21428.00000	21521	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		230.00000	217	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	6.50	Put		36343.00000	36499	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		996.00000	957	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28342.00000	28472	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		15031.00000	14862	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8108.00000	8109	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		20998.00000	20815	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5704.00000	5690	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		27590.00000	27400	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4000.00000	3980	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		34631.00000	34439	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2822.00000	2799	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		41956.00000	41764	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2002.00000	1980	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		49456.00000	49267	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1432.00000	1412	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		57056.00000	56869	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1034.00000	1016	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.75500	7.75500		4.40	0.00	118.00
R157 On 03/08/2006 Bond Future	7.75	Call		10769.00000	10501	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		11168.00000	10899	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		3182.00000	2998	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		23717.00000	23533	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		509.00000	449	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		41580.00000	41520	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		23713.00000	23488	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4366.00000	4141	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		40121.00000	39995	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1410.00000	1284	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		33.00000	26	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		62048.00000	62041	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		58095.00000	58042	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		393.00000	341	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		76425.00000	76407	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		99.00000	81	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		94617.00000	94611	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		23.00000	18	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		112517.00000	112515	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5.00000	4	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.75900	7.75400		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		16988.00000	16624	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		17300.00000	17325	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		8122.00000	7859	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28096.00000	28222	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		2996.00000	2849	4.25	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	7.25	Put		43012.00000	43255	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		59444.00000	59003	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2977.00000	2925	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		104.00000	92	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		81384.00000	81762	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		751.00000	696	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		61200.00000	61534	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		29138.00000	28715	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10161.00000	10127	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		43503.00000	43060	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5602.00000	5548	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		76231.00000	75802	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1547.00000	1507	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		93351.00000	92934	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		793.00000	765	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		110483.00000	110076	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		385.00000	367	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		127495.00000	127095	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		185.00000	174	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		144268.00000	143874	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		67.00000	62	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.77700	7.77200		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		21071.00000	20748	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22741.00000	22798	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		12035.00000	11784	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		32881.00000	33009	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		5770.00000	5604	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		46156.00000	46369	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2162.00000	2075	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		62458.00000	62750	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		32545.00000	32173	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15396.00000	15403	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		45754.00000	45353	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10132.00000	10111	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		60329.00000	59916	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6577.00000	6543	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		75785.00000	75369	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4235.00000	4199	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		91739.00000	91326	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2719.00000	2686	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		107846.00000	107439	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1676.00000	1649	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		124033.00000	123632	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1026.00000	1005	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		140064.00000	139671	6.27	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	9.75	Put		528.00000	514	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.51200	7.50700		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		15883.00000	15168	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		16775.00000	16697	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		4460.00000	4064	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		37822.00000	38063	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		693.00000	582	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		67753.00000	68279	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		45.00000	33	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		102083.00000	102708	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		36099.00000	35295	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5695.00000	5527	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		62069.00000	61329	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1492.00000	1389	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		89983.00000	89309	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		311.00000	273	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		117776.00000	117132	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		40.00000	32	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		144815.00000	144177	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4.00000	3	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		170940.00000	170303	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		196160.00000	195523	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			7.51600	7.51000		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		25486.00000	24850	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		26751.00000	26873	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		12056.00000	11609	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		45564.00000	45876	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		4553.00000	4306	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		71511.00000	72023	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1217.00000	1122	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		102886.00000	103548	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		44192.00000	43438	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14371.00000	14376	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		66951.00000	66150	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7152.00000	7109	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		92054.00000	91248	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3338.00000	3290	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		117889.00000	117099	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1274.00000	1242	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		143969.00000	143194	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		429.00000	413	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		169657.00000	168892	8.25	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	9.00	Put		128.00000	121	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		210.00000	187	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		137906.00000	138641	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.51800	7.51300		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		35606.00000	35065	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		37239.00000	37325	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		19897.00000	19479	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		53542.00000	53751	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		8915.00000	8648	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		75758.00000	76119	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3153.00000	3020	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		104436.00000	104930	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		766.00000	720	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		137784.00000	138365	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		54993.00000	54369	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25754.00000	25757	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		76838.00000	76167	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17818.00000	17774	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		98454.00000	97771	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10698.00000	10642	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		121584.00000	120904	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6096.00000	6043	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		145552.00000	144883	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3294.00000	3252	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		169795.00000	169138	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1687.00000	1658	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.42400	7.41200		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		2833.00000	2676	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1524.00000	1546	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		935.00000	842	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3350.00000	3435	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		172.00000	142	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6329.00000	6477	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		11.00000	8	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9928.00000	10104	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5630.00000	5447	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		616.00000	611	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8916.00000	8730	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		214.00000	206	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12420.00000	12238	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		49.00000	45	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16031.00000	15852	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		8.00000	7	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		19658.00000	19479	1.38	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Put		1.00000	1	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23274.00000	23095	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			7.44600	7.43200		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3430.00000	3305	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2574.00000	2626	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1772.00000	1682	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4067.00000	4153	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		721.00000	669	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6179.00000	6304	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		175.00000	156	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8810.00000	8967	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		18249.00000	18426	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	1	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		15031.00000	15207	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		25.00000	21	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11851.00000	12023	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5555.00000	5406	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1564.00000	1591	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8063.00000	7899	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		948.00000	960	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10690.00000	10518	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		466.00000	470	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13527.00000	13352	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		207.00000	207	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.46700	7.45300		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		3976.00000	3879	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3496.00000	3542	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2550.00000	2471	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4629.00000	4693	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1502.00000	1443	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6149.00000	6234	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		659.00000	624	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7884.00000	7993	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		6.00000	5	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		15024.00000	15167	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		50.00000	45	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12461.00000	12600	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		221.00000	205	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		10035.00000	10162	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5702.00000	5589	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2672.00000	2703	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7598.00000	7475	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2028.00000	2048	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	8.25	Call		9465.00000	9334	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1364.00000	1377	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11505.00000	11369	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		883.00000	890	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		13683.00000	13543	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		549.00000	552	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.73700	7.73200		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		9025.00000	8653	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		7888.00000	7832	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		2589.00000	2375	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		17379.00000	17481	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		19826.00000	19412	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3063.00000	2965	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		33142.00000	32757	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1047.00000	978	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		47477.00000	47126	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		338.00000	303	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		62008.00000	61677	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		107.00000	91	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		76409.00000	76089	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		21.00000	17	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		90607.00000	90290	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3.00000	2	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.75300	7.74800		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		14736.00000	14435	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		14612.00000	14620	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		7032.00000	6814	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		22475.00000	22566	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		2761.00000	2633	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		34064.00000	34244	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		662.00000	615	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		48123.00000	48384	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		76.00000	67	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		64000.00000	64300	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		24634.00000	24287	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9230.00000	9192	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		36119.00000	35755	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		5716.00000	5660	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		48697.00000	48331	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3568.00000	3511	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		61371.00000	61020	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1787.00000	1744	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		74601.00000	74265	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		825.00000	797	6.40	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	9.25	Call		88059.00000	87735	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		350.00000	334	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.76700	7.76200		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		17386.00000	17126	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18109.00000	18150	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		9748.00000	9547	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25671.00000	25771	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		4518.00000	4387	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		35920.00000	36090	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1646.00000	1578	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		48811.00000	49045	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		404.00000	381	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		63622.00000	63899	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		27411.00000	27108	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13205.00000	13204	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		37812.00000	37488	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8946.00000	8923	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		49643.00000	49307	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6378.00000	6343	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		61230.00000	60897	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3823.00000	3791	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		73475.00000	73147	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2178.00000	2151	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		86118.00000	85797	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1177.00000	1157	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.76400	7.75900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		12214.00000	11720	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		12892.00000	12775	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		5163.00000	4809	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		24910.00000	24932	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		1700.00000	1516	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		40982.00000	41174	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		422.00000	354	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		59718.00000	60027	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		23413.00000	22882	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5475.00000	5321	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		37963.00000	37479	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1851.00000	1743	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		54344.00000	53919	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		487.00000	439	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		71281.00000	70890	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		98.00000	83	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		88117.00000	87738	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		15.00000	12	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			7.77900	7.77300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		18472.00000	18063	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		20178.00000	20213	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		10931.00000	10603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		31419.00000	31536	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		5862.00000	5628	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		45583.00000	45794	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		2820.00000	2673	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		62237.00000	62534	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		455.00000	417	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		100701.00000	101107	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1206.00000	1125	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		80794.00000	81158	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		28602.00000	28138	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		11964.00000	11944	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		41052.00000	40565	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6497.00000	6455	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		55267.00000	54779	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3211.00000	3168	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		70588.00000	70112	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1437.00000	1405	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.79300	7.78800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		23186.00000	22855	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		25958.00000	25992	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		15568.00000	15287	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		36827.00000	36911	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		9859.00000	9636	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		50040.00000	50182	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1677.00000	1607	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		101351.00000	101645	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3251.00000	3139	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		82628.00000	82880	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		5858.00000	5694	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		65408.00000	65608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		32745.00000	32377	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		17454.00000	17451	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		44097.00000	43707	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		11156.00000	11131	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		56946.00000	56548	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6758.00000	6725	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		70914.00000	70517	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3871.00000	3838	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		85608.00000	85218	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2092.00000	2066	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			7.75900	7.75400		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		25174.00000	24610	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5825.00000	5659	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.77100	7.76600		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		20902.00000	20494	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		22160.00000	22145	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		12756.00000	12418	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		33951.00000	34006	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		7119.00000	6867	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		48775.00000	48916	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		3599.00000	3433	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		66256.00000	66482	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		662.00000	613	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		107003.00000	107346	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1635.00000	1538	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		85847.00000	86143	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		31630.00000	31179	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		13461.00000	13403	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		44662.00000	44198	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7561.00000	7490	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		59460.00000	59004	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3906.00000	3843	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		75388.00000	74950	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1849.00000	1804	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		91870.00000	91449	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		800.00000	772	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.78200	7.77700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		25335.00000	24979	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		27430.00000	27462	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		17139.00000	16836	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		38911.00000	38994	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		10948.00000	10706	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		52905.00000	53050	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		6570.00000	6390	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		69236.00000	69442	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		1925.00000	1846	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		107640.00000	107949	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		3686.00000	3562	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		87599.00000	87862	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		35550.00000	35157	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		18464.00000	18457	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		47616.00000	47200	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		11828.00000	11800	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		61213.00000	60789	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7191.00000	7154	7.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.75	Call		75942.00000	75519	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4140.00000	4105	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		91394.00000	90978	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2253.00000	2225	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.73900	7.73300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		26631.00000	26002	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5481.00000	5334	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.74800	7.74300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		12961.00000	12633	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		12404.00000	12474	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		5329.00000	5116	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		24915.00000	25100	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1668.00000	1567	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		41969.00000	42265	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		382.00000	349	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		61988.00000	62352	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		62.00000	55	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		83583.00000	83973	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		25114.00000	24717	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		4970.00000	4971	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		40744.00000	40331	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1550.00000	1535	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		58091.00000	57684	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		368.00000	358	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		75812.00000	75412	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		65.00000	62	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		93290.00000	92892	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		9.00000	8	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.75700	7.75200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		26803.00000	26436	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		26960.00000	26986	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		18292.00000	17976	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		38370.00000	38447	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		11799.00000	11544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		52356.00000	52494	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		7156.00000	6965	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		68768.00000	68969	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4062.00000	3928	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		87321.00000	87580	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		37319.00000	36916	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		18096.00000	18086	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		49647.00000	49223	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		11567.00000	11536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		63451.00000	63020	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.50	Put		7024.00000	6985	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		78325.00000	77897	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4043.00000	4007	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		93862.00000	93440	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2202.00000	2174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2147.00000	2062	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		107666.00000	107973	8.55	0.00	0.00
Total for Derivatives:							0.00	2,582.00

Grand Total: 0.00 2,582.00