



# Daily MTM Report

Daily summary for 18/05/2006

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			7.49500	7.45500			0.00	0.00
R157 On 15/09/2015 Bond			7.70500	7.67500			0.00	0.00
R186 On 21/12/2026 Bond			7.48500	7.45500			0.00	0.00
R194 On 28/02/2008 Bond			7.38000	7.35000			0.00	0.00
R201 On 21/12/2014 Bond			7.69500	7.66500			0.00	0.00
R203 On 15/09/2017 Bond			7.72000	7.68500			0.00	0.00
R204 On 21/12/2018 Bond			7.72000	7.68500			0.00	0.00
R207 On 15/01/2020 Bond			7.70600	7.67200			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			242.45700	242.84200		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		128466.00000	124626	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		46.00000	56	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			246.86500	247.26400		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		172740.00000	168767	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		100.00000	117	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.38700	251.78900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		217959.00000	213950	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		69.00000	80	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.47400	7.43700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.70800	7.67900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.44200	7.41400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.36500	7.33900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.66100	7.63300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.70300	7.66900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.68800	7.65500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.67600	7.64400		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			7.28900	7.27700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1032.00000	1048	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		354.00000	340	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.50200	7.45900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1647.00000	1716	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		523.00000	487	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.61900	7.57100		0.36	0.00	35.00
JFRA On 01/02/2007 jFra	7.50	Call		1314.00000	1374	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1141.00000	1083	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.73300	7.66400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1657.00000	1748	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		1255.00000	1178	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.76700	7.70400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1886.00000	1969	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1387.00000	1316	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.86000	7.79000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2276.00000	2379	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1513.00000	1433	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.88800	7.82600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26622.00000	26675	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25805.00000	25708	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.69500	7.64300		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13280.00000	13826	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		6004.00000	5592	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.78400	7.72700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18379.00000	18972	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		9557.00000	9102	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.86600	7.82900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		25585.00000	26835	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1749.00000	1503	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.90600	7.86900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		29793.00000	30923	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		4348.00000	3987	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.90300	7.87700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		43447.00000	45123	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		243.00000	190	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.92300	7.89600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		45846.00000	47465	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1401.00000	1226	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.79300	6.79500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.85500	6.86200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.98000	6.98900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97400	6.97500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.55000	7.51750		2.45	0.00	744.00
R153 On 03/08/2006 Bond Future	7.50	Call		5678.00000	5056	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6351.00000	6977	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1923.00000	1621	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12264.00000	13211	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		357.00000	276	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		20465.00000	21633	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		11777.00000	10866	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2880.00000	3218	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		19537.00000	18443	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1169.00000	1323	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		28183.00000	26996	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		438.00000	500	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		37181.00000	35955	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		156.00000	179	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		46265.00000	45025	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		54.00000	62	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		55323.00000	54077	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		18.00000	21	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.52900	7.48200		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		9154.00000	8276	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8502.00000	9327	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		4659.00000	4078	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		13112.00000	14234	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1805.00000	1508	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		19453.00000	20859	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		29561.00000	28106	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2116.00000	2364	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		37423.00000	35871	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1219.00000	1371	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		457.00000	356	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		27389.00000	28992	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		15055.00000	13923	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5384.00000	5956	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		21976.00000	20653	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3375.00000	3756	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		58.00000	41	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		36367.00000	38053	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		45568.00000	43955	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		690.00000	779	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		53883.00000	52234	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		413.00000	467	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		62228.00000	60559	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		249.00000	283	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.54400	7.49400		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		11084.00000	10223	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10880.00000	11716	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		6723.00000	6084	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15047.00000	16104	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		3388.00000	2981	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		20318.00000	21607	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		344.00000	274	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		34726.00000	36353	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1319.00000	1115	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		26935.00000	28427	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		16439.00000	15381	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7786.00000	8425	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		22554.00000	21335	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5529.00000	6007	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		29243.00000	27899	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3923.00000	4276	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		36344.00000	34906	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2805.00000	3063	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		43703.00000	42195	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2019.00000	2207	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		51221.00000	49663	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1466.00000	1604	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		58828.00000	57233	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1076.00000	1177	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.74000	7.72000		4.40	0.00	117.00
R157 On 03/08/2006 Bond Future	7.75	Call		13548.00000	12630	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		11153.00000	11832	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		4862.00000	4377	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		22603.00000	23716	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		1087.00000	931	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		39364.00000	40805	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		26939.00000	25676	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4797.00000	5132	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		43293.00000	41831	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1787.00000	1923	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		120.00000	96	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		59341.00000	60914	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		61096.00000	59545	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		600.00000	648	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		79309.00000	77726	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		188.00000	203	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		97444.00000	95851	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		56.00000	60	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		115322.00000	113726	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		16.00000	17	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.73900	7.70600		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		19811.00000	18404	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		16377.00000	17547	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		10136.00000	9198	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		26365.00000	28002	4.50	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	Call		4131.00000	3634	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		40403.00000	42482	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		63249.00000	60953	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3037.00000	3318	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		207.00000	164	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		77743.00000	80276	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1200.00000	1012	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		57905.00000	60292	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		32515.00000	30713	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9793.00000	10567	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		47180.00000	45083	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5535.00000	6013	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		80069.00000	77652	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1640.00000	1799	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		97180.00000	94692	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		877.00000	965	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		114290.00000	111760	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		447.00000	493	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		131280.00000	128728	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		226.00000	249	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		148033.00000	145467	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		87.00000	97	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.75600	7.72300		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		23674.00000	22341	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21620.00000	22797	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		14032.00000	13056	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		31155.00000	32687	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		7091.00000	6473	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		43752.00000	45644	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2862.00000	2547	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		59434.00000	61628	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		35614.00000	33971	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14740.00000	15607	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		49140.00000	47246	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9794.00000	10410	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		63914.00000	61830	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6437.00000	6863	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		79481.00000	77261	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4207.00000	4497	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		95490.00000	93175	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2746.00000	2941	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		111617.00000	109234	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1724.00000	1850	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		127807.00000	125378	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1077.00000	1157	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		143827.00000	141363	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		566.00000	612	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.49200	7.46200		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		20881.00000	18721	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		16023.00000	17700	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		7323.00000	6237	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		34935.00000	37688	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1636.00000	1301	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		62945.00000	66448	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		186.00000	135	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		96474.00000	100260	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		42107.00000	39048	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5952.00000	6731	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		68146.00000	64588	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1819.00000	2098	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		95892.00000	92135	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		469.00000	550	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		123568.00000	119745	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		81.00000	97	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		150572.00000	146737	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		11.00000	13	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		176691.00000	172853	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1.00000	1	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		201911.00000	198073	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			7.49500	7.46300		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		29918.00000	27700	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		25220.00000	27067	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		15175.00000	13730	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		42720.00000	45339	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		6315.00000	5554	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		67310.00000	70613	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1939.00000	1643	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		97644.00000	101413	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		49536.00000	46642	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13752.00000	14923	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		72782.00000	69392	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7020.00000	7694	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		98072.00000	94366	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3393.00000	3752	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		123932.00000	120029	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1354.00000	1516	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		149985.00000	145985	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		483.00000	547	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		175646.00000	171604	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		154.00000	177	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		406.00000	328	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		132138.00000	136125	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.49700	7.46500		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		39924.00000	37736	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		35512.00000	37359	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		23197.00000	21595	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		50796.00000	53229	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		11021.00000	10040	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		71820.00000	74873	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		4222.00000	3744	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		99460.00000	103017	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1149.00000	983	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		132121.00000	135990	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		60059.00000	57385	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		24774.00000	26136	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		82399.00000	79352	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17334.00000	18321	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		104304.00000	100934	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10503.00000	11168	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		127592.00000	123980	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6059.00000	6482	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		151629.00000	147849	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3326.00000	3580	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		175889.00000	171998	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1737.00000	1881	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.40600	7.37200		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		1349.00000	1159	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3168.00000	3485	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		3445.00000	3121	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1540.00000	1723	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		338.00000	269	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5899.00000	6337	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		37.00000	26	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9359.00000	9854	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6304.00000	5888	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		694.00000	785	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9576.00000	9110	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		279.00000	319	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		13045.00000	12551	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		78.00000	90	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16636.00000	16133	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		17.00000	20	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		20256.00000	19750	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		3.00000	4	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23870.00000	23363	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			7.42000	7.37700		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3970.00000	3654	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2422.00000	2648	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		2181.00000	1956	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3783.00000	4099	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		973.00000	842	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5738.00000	6149	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		277.00000	225	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8219.00000	8709	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		17557.00000	18098	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	2	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		14340.00000	14881	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		49.00000	37	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11183.00000	11712	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		6183.00000	5794	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1499.00000	1651	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8740.00000	8298	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		933.00000	1032	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		11388.00000	10903	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		471.00000	528	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		14230.00000	13718	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		217.00000	246	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.43700	7.38500		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4469.00000	4175	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3293.00000	3531	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2956.00000	2721	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4339.00000	4636	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1809.00000	1637	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5761.00000	6121	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		850.00000	745	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7380.00000	7807	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		11.00000	8	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		14335.00000	14863	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		81.00000	65	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		11797.00000	12312	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		314.00000	264	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		9432.00000	9914	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		6263.00000	5919	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2538.00000	2725	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		8210.00000	7825	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		1944.00000	2091	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		10112.00000	9689	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1315.00000	1424	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		12176.00000	11721	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		858.00000	935	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		14368.00000	13889	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		538.00000	591	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.71400	7.68300		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		11754.00000	10596	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		7516.00000	8322	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		4199.00000	3588	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		15887.00000	17240	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		23072.00000	21502	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3208.00000	3602	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		36454.00000	34658	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1257.00000	1425	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		50721.00000	48824	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		480.00000	546	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		65186.00000	63248	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		183.00000	208	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		79536.00000	77579	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		46.00000	52	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		93715.00000	91752	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		9.00000	10	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.72800	7.69600		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		17171.00000	16074	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		13833.00000	14715	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		8783.00000	8032	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		21011.00000	22241	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3791.00000	3373	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		31879.00000	33441	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		1064.00000	906	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		45310.00000	47132	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		157.00000	125	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		60866.00000	62814	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		27521.00000	26147	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		8903.00000	9508	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		39265.00000	37687	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		5647.00000	6049	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		51971.00000	50254	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3628.00000	3891	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		64673.00000	62843	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1874.00000	2024	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		77890.00000	75989	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		899.00000	978	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		91324.00000	89382	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		400.00000	438	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.74200	7.70800		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		19641.00000	18535	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17106.00000	18053	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		11470.00000	10655	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		24136.00000	25374	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		5637.00000	5126	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		33782.00000	35324	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2227.00000	1970	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		46135.00000	47930	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		616.00000	524	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		60576.00000	62537	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		30073.00000	28730	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12611.00000	13320	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		40741.00000	39204	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8617.00000	9133	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		52747.00000	51072	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6225.00000	6602	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		64435.00000	62633	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3771.00000	4022	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		76732.00000	74837	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2177.00000	2335	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		89395.00000	87436	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1196.00000	1290	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.73500	7.69900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		16116.00000	14570	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		12263.00000	13439	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		7899.00000	6928	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		23115.00000	24866	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		3201.00000	2707	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		37952.00000	40180	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		1045.00000	847	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		55810.00000	58334	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		27996.00000	25927	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5527.00000	6180	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		42717.00000	40288	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2074.00000	2367	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		59026.00000	56409	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		638.00000	743	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		75873.00000	73181	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		159.00000	189	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		92665.00000	89950	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		32.00000	39	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.74800	7.71000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		21865.00000	20330	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		18890.00000	20181	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		13582.00000	12456	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		29389.00000	31091	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		7736.00000	6986	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		42776.00000	44853	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		4003.00000	3553	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		58739.00000	61116	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		779.00000	664	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		96344.00000	99056	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1867.00000	1626	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		76774.00000	79360	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		32592.00000	30664	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		11272.00000	12172	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		45441.00000	43184	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6205.00000	6775	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		59870.00000	57371	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3134.00000	3461	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		75278.00000	72621	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1446.00000	1616	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.76200	7.72300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		26396.00000	24877	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		24420.00000	25754	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		18201.00000	17009	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		34712.00000	36373	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		11894.00000	11012	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		47327.00000	49297	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2295.00000	2056	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		97220.00000	99833	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		4242.00000	3845	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		78870.00000	81325	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		7331.00000	6718	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		62132.00000	64372	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		36458.00000	34622	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		16419.00000	17436	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		48208.00000	46088	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		10519.00000	11252	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		61342.00000	58986	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6405.00000	6903	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		75491.00000	72956	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3699.00000	4017	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		90287.00000	87626	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2022.00000	2214	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			7.73500	7.70000		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		29688.00000	27564	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6025.00000	6699	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.74600	7.70900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		24325.00000	22730	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		21090.00000	22415	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		15497.00000	14307	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		32200.00000	33928	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		9123.00000	8307	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		46286.00000	48389	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4921.00000	4413	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		63084.00000	65496	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		1069.00000	926	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		102917.00000	105693	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2414.00000	2129	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		82133.00000	84768	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		35587.00000	33607	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		12925.00000	13864	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		48966.00000	46660	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7372.00000	7985	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		63943.00000	61390	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3897.00000	4263	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		79934.00000	77215	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1903.00000	2102	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		96419.00000	93599	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		856.00000	956	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.75700	7.71900		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		28503.00000	26917	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		26090.00000	27461	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		19764.00000	18514	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		37028.00000	38734	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		13000.00000	12069	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		50448.00000	52474	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		8072.00000	7421	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		66229.00000	68535	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2573.00000	2314	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		103780.00000	106478	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4711.00000	4285	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		84116.00000	86647	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		39183.00000	37273	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		17589.00000	18635	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		51608.00000	49407	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		11313.00000	12068	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		65455.00000	63013	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		6925.00000	7440	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		80336.00000	77711	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4026.00000	4358	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		95869.00000	93113	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2221.00000	2421	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.72000	7.68600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		30793.00000	28684	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5854.00000	6488	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.72900	7.69300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		15748.00000	14147	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		11205.00000	12477	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		7101.00000	6168	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		22701.00000	24639	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		2522.00000	2104	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		38835.00000	41290	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		681.00000	542	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		58300.00000	61034	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		136.00000	103	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		79669.00000	82509	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		28644.00000	26433	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		4513.00000	5175	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		44624.00000	42017	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1444.00000	1709	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		62069.00000	59277	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		360.00000	440	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		79803.00000	76948	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		69.00000	87	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		97278.00000	94409	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		10.00000	13	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.73700	7.70100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		29780.00000	28226	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		25918.00000	27204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		20790.00000	19557	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		36850.00000	38456	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		13778.00000	12853	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		50317.00000	52231	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		8627.00000	7974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		66219.00000	68406	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		5080.00000	4649	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		84320.00000	86728	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		40694.00000	38833	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		17452.00000	18430	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		53318.00000	51183	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		11220.00000	11924	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		67317.00000	64958	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6871.00000	7351	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		82303.00000	79772	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4002.00000	4310	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		97891.00000	95239	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2213.00000	2400	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2801.00000	2537	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		104301.00000	106875	8.55	0.00	0.00

---

<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,531.00</b>
-------------------------------	--	--	--	--	--	--	-------------	-----------------

---

<b>Grand Total:</b>							<b>0.00</b>	<b>2,531.00</b>
---------------------	--	--	--	--	--	--	-------------	-----------------