



Daily MTM Report

Daily summary for 12/05/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.37000	7.30000			0.00	0.00
R157 On 15/09/2015 Bond			7.59500	7.53000			0.00	0.00
R186 On 21/12/2026 Bond			7.37000	7.30500			0.00	0.00
R194 On 28/02/2008 Bond			7.27000	7.20000			0.00	0.00
R201 On 21/12/2014 Bond			7.59000	7.52000			0.00	0.00
R203 On 15/09/2017 Bond			7.61000	7.55000			0.00	0.00
R204 On 21/12/2018 Bond			7.61000	7.54500			0.00	0.00
R207 On 15/01/2020 Bond			7.59400	7.52800			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			243.80200	244.60100		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		146030.00000	138053	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		20.00000	33	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			248.21500	249.05500		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		190602.00000	182224	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		52.00000	74	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			252.70800	253.55700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		235608.00000	227133	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		38.00000	53	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.35900	7.29200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.60300	7.54100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.33000	7.26800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.27100	7.20800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.56500	7.50000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.59700	7.53900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.58500	7.52400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.57200	7.50800		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			7.26700	7.24900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1009.00000	1034	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		400.00000	380	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.40400	7.34800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1485.00000	1571	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		633.00000	582	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.51400	7.43300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1159.00000	1255	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1323.00000	1220	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.61800	7.52400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1489.00000	1606	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		1431.00000	1318	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.61500	7.54000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1685.00000	1778	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1587.00000	1496	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.69900	7.61500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2036.00000	2152	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1733.00000	1629	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.73600	7.65100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26534.00000	26614	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26150.00000	26025	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.56800	7.50000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12042.00000	12719	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		7408.00000	6828	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.63200	7.55800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16812.00000	17547	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		11107.00000	10477	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.72200	7.65900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		20239.00000	22192	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		3337.00000	2715	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.75800	7.69200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		24700.00000	26578	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		6453.00000	5641	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.79100	7.72900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		34082.00000	37972	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		848.00000	544	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.80600	7.74400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		37035.00000	40583	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		2802.00000	2168	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.80200	6.80500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.88500	6.89200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01500	7.02500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97800	6.98300		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.41500	7.35000		2.45	0.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		4143.00000	3191	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		8022.00000	9583	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		1138.00000	773	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		14784.00000	16932	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9568.00000	7983	2.62	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.50	Put		3779.00000	4707	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		16949.00000	14899	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1591.00000	2054	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		25443.00000	23133	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		613.00000	815	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		34430.00000	31997	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		224.00000	304	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		43566.00000	41083	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		79.00000	109	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		52701.00000	50199	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		28.00000	39	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		61777.00000	59267	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		10.00000	13	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.38800	7.30300		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		7435.00000	6056	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9373.00000	11093	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		3404.00000	2584	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		14536.00000	16816	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		35354.00000	32595	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1394.00000	1735	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		43508.00000	40614	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		789.00000	994	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		1102.00000	755	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		21520.00000	24272	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		13038.00000	11147	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		5870.00000	7079	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		19813.00000	17524	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		3628.00000	4438	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		27356.00000	24785	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2240.00000	2768	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		204.00000	120	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		29997.00000	33012	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		51835.00000	48856	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		441.00000	561	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		60249.00000	57223	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		264.00000	337	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		68655.00000	65600	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		160.00000	205	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.39900	7.30800		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		9540.00000	8121	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		11526.00000	13212	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		5307.00000	4322	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		15899.00000	18020	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		763.00000	532	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		28807.00000	31683	1.90	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	6.75	Call		2381.00000	1821	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		21658.00000	24204	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		14712.00000	12904	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		8170.00000	9468	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		20749.00000	18617	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		5758.00000	6732	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		27405.00000	25016	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		4043.00000	4760	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		34505.00000	31921	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		2847.00000	3370	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		41905.00000	39179	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2027.00000	2408	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		49480.00000	46652	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1458.00000	1736	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		57153.00000	54250	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1060.00000	1263	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		64870.00000	61914	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		780.00000	930	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.61000	7.54200		4.40	0.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		10517.00000	8116	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		13927.00000	17025	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		3357.00000	2314	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		27304.00000	31759	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		22901.00000	19134	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		6175.00000	7907	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		38914.00000	34227	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2442.00000	3253	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		56685.00000	51511	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		849.00000	1173	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		616.00000	362	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		45506.00000	50751	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		75099.00000	69716	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		273.00000	388	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		93534.00000	88074	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		84.00000	122	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		111743.00000	106257	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		25.00000	37	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		129644.00000	124149	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7.00000	11	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.62300	7.55000		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		15501.00000	12897	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		19464.00000	22618	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		27344.00000	23747	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		11645.00000	13806	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		7252.00000	5699	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		31258.00000	35463	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		74477.00000	69205	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		1999.00000	2485	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		575.00000	375	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		65844.00000	71403	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		2547.00000	1852	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		46986.00000	52049	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		41753.00000	37385	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		6765.00000	8155	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		57631.00000	52713	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		3720.00000	4559	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		91760.00000	86275	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1065.00000	1339	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		109134.00000	103528	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		565.00000	717	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		126394.00000	120716	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		286.00000	366	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		143464.00000	137748	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		144.00000	185	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		160266.00000	154525	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		54.00000	71	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.63900	7.56400		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		19476.00000	16838	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		24419.00000	27544	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		10732.00000	8940	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		35215.00000	39185	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		4868.00000	3858	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		49262.00000	54014	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		30804.00000	27384	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		16571.00000	18914	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		44152.00000	40084	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		11099.00000	12794	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		58779.00000	54204	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		7255.00000	8442	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		74364.00000	69415	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		4708.00000	5522	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		90501.00000	85288	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3049.00000	3599	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		106900.00000	101506	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		1978.00000	2347	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		123303.00000	117779	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1231.00000	1470	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		139673.00000	134064	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		764.00000	917	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		155833.00000	150156	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		394.00000	479	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.37500	7.30800		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.25	Call		15071.00000	11423	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		22711.00000	27808	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		4630.00000	3133	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		45967.00000	53216	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		823.00000	477	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		77139.00000	85538	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		34102.00000	28124	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		9272.00000	12039	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		59220.00000	51641	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		3093.00000	4259	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		87166.00000	78814	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		867.00000	1260	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		115605.00000	106970	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		211.00000	321	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		143492.00000	134768	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		33.00000	54	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		170538.00000	161796	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4.00000	7	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		196662.00000	187918	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		0.00000	1	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		221882.00000	213138	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			7.37600	7.30600		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		23884.00000	19806	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		31210.00000	36204	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		11330.00000	8923	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		52105.00000	58771	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		4140.00000	3047	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		79626.00000	87606	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		42391.00000	36656	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		17473.00000	20811	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		65059.00000	58003	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		9056.00000	11072	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		90403.00000	82446	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		4421.00000	5538	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		116957.00000	108461	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		2059.00000	2635	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		143574.00000	134751	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		776.00000	1026	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		169984.00000	161007	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		262.00000	358	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		195791.00000	186751	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		79.00000	112	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1081.00000	731	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		112594.00000	121316	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.37700	7.30600		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		32451.00000	28174	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		39723.00000	44581	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		17065.00000	14215	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		57536.00000	63821	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		7425.00000	5875	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		82336.00000	89920	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2397.00000	1770	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		113042.00000	121550	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		52032.00000	46506	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		27293.00000	30902	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		74434.00000	67924	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		18823.00000	21448	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		98470.00000	91226	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		13077.00000	14968	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		121826.00000	113938	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		7699.00000	8945	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		146174.00000	137816	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		4314.00000	5091	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		170932.00000	162254	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2301.00000	2758	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		195648.00000	186767	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1168.00000	1422	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.28000	7.19800		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		2630.00000	1989	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1853.00000	2436	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		923.00000	612	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3889.00000	4801	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		176.00000	95	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6901.00000	8045	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5341.00000	4427	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		841.00000	1151	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		8570.00000	7495	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		364.00000	513	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12035.00000	10875	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		142.00000	206	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		15600.00000	14395	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		36.00000	56	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19222.00000	18003	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		8.00000	12	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		22850.00000	21627	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1.00000	2	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26466.00000	25241	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			7.27500	7.16900		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		3507.00000	2801	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2483.00000	3117	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		1828.00000	1360	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3968.00000	4839	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		677.00000	447	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5994.00000	7103	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1.00000	0	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		14932.00000	16271	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		16.00000	7	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		11729.00000	13058	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		172.00000	97	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		8680.00000	9944	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		5706.00000	4799	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1532.00000	1965	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		8229.00000	7172	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		919.00000	1202	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		10996.00000	9838	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		564.00000	745	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		13811.00000	12571	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		269.00000	368	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		16755.00000	15465	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		117.00000	166	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.27800	7.14700		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		4204.00000	3500	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3147.00000	3787	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		2769.00000	2221	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4280.00000	5077	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		1484.00000	1114	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5574.00000	6548	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		43.00000	22	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11926.00000	13249	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		215.00000	131	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9491.00000	10751	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		654.00000	449	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7332.00000	8471	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		5973.00000	5133	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2357.00000	2861	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		7973.00000	7024	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		1808.00000	2202	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		10085.00000	9048	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		1379.00000	1686	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		12143.00000	11021	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		906.00000	1128	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		14332.00000	13142	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		574.00000	728	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		16620.00000	15378	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		349.00000	452	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.60700	7.53400		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		8164.00000	6119	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		10348.00000	12973	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		18240.00000	15003	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4497.00000	5930	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		31196.00000	27197	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1827.00000	2498	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		45399.00000	41013	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		698.00000	982	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		60012.00000	55457	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		267.00000	382	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		74611.00000	69987	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		104.00000	149	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		89020.00000	84362	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		26.00000	38	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		103215.00000	98548	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5.00000	7	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.61700	7.54000		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		13149.00000	10934	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		15660.00000	18255	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		6432.00000	5065	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		24802.00000	28245	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		2209.00000	1594	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		36736.00000	40933	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		444.00000	281	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		51434.00000	56082	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		23166.00000	20173	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		10109.00000	11927	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		34748.00000	31167	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		6411.00000	7641	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		47363.00000	43364	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4026.00000	4838	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		60643.00000	56366	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2581.00000	3115	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		73810.00000	69299	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1293.00000	1593	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		87311.00000	82656	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		602.00000	757	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		100903.00000	96166	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		260.00000	334	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.63000	7.55000		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		15845.00000	13582	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		18907.00000	21520	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		8550.00000	7020	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		27091.00000	30437	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		3816.00000	2963	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		38120.00000	42143	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1251.00000	899	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		51608.00000	56132	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		25334.00000	22418	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		13195.00000	15156	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		36789.00000	33374	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9722.00000	11185	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		48280.00000	44456	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6553.00000	7605	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		60859.00000	56752	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4733.00000	5503	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		73068.00000	68695	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2800.00000	3303	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		85737.00000	81173	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1579.00000	1891	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		98649.00000	93956	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		847.00000	1030	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.62200	7.56000		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12646.00000	10510	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		17265.00000	19873	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		5895.00000	4666	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		30049.00000	33564	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		2276.00000	1703	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		46444.00000	50615	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		23051.00000	19955	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		8601.00000	10248	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		36706.00000	32826	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		3640.00000	4504	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		52529.00000	48155	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1288.00000	1659	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		69362.00000	64746	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		377.00000	505	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		86402.00000	81693	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		90.00000	126	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		103249.00000	98512	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		18.00000	26	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.63300	7.56700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		18551.00000	16242	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		23628.00000	26290	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		11208.00000	9588	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		35518.00000	38868	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		6200.00000	5169	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		50206.00000	54145	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1410.00000	1108	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		86245.00000	90914	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		3114.00000	2524	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		67291.00000	71671	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		28373.00000	25358	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14668.00000	16623	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		40490.00000	36836	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		8440.00000	9757	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		54443.00000	50281	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4477.00000	5285	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		69646.00000	65126	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2179.00000	2630	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		85532.00000	80789	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		970.00000	1197	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.64600	7.57800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		23233.00000	20864	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		29047.00000	31712	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		15728.00000	13919	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		40464.00000	43690	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		3447.00000	2898	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		87676.00000	92161	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		6085.00000	5211	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		70017.00000	74176	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		10078.00000	8779	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		54183.00000	57918	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		32645.00000	29706	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		19972.00000	22067	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		43846.00000	40374	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		13111.00000	14673	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		56581.00000	52647	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		8195.00000	9295	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		70499.00000	66197	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4866.00000	5598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		85229.00000	80652	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2740.00000	3198	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		100423.00000	95658	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1461.00000	1731	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			7.62300	7.55600		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		39219.00000	34790	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3928.00000	4931	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.63200	7.56200		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		21005.00000	18375	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		25998.00000	28966	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		13062.00000	11175	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		38515.00000	42227	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		7495.00000	6257	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		53949.00000	58309	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		1881.00000	1485	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		92020.00000	97222	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		3938.00000	3201	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		71948.00000	76809	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		31432.00000	28044	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		16488.00000	18698	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		44142.00000	40066	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		9771.00000	11293	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		58690.00000	54057	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		5386.00000	6352	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		74508.00000	69471	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2752.00000	3314	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		91041.00000	85742	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1300.00000	1599	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		107840.00000	102387	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		567.00000	712	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.64200	7.57000		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		25320.00000	22624	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		30880.00000	33862	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		17253.00000	15186	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		42999.00000	46609	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		11140.00000	9645	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		57594.00000	61777	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		3880.00000	3239	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		93384.00000	98420	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		6784.00000	5771	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		74485.00000	79150	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		35376.00000	32045	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		21260.00000	23606	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		47287.00000	43362	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		13989.00000	15742	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		60775.00000	56336	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		8776.00000	10015	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		75470.00000	70620	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		5237.00000	6064	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		90982.00000	85825	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2969.00000	3490	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		106948.00000	101580	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1596.00000	1905	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.60700	7.53900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		40700.00000	36116	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3776.00000	4761	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.61300	7.54200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		12168.00000	9631	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		15591.00000	18805	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		5082.00000	3761	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		29220.00000	33649	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		1659.00000	1136	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		47102.00000	52330	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		410.00000	257	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		67768.00000	73366	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		38776.00000	33908	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2470.00000	3353	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		23628.00000	19777	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		6909.00000	8808	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		56054.00000	50618	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		697.00000	1013	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		74039.00000	68374	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		153.00000	239	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		91936.00000	86203	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		26.00000	44	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		109448.00000	103700	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		3.00000	6	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.62100	7.54800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		26700.00000	23862	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		30568.00000	33572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		18334.00000	16141	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		42680.00000	46330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		11937.00000	10340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		57338.00000	61583	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		7337.00000	6244	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		74385.00000	79134	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		37050.00000	33564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		20997.00000	23353	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		49227.00000	45139	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13793.00000	15548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		62935.00000	58330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		8644.00000	9882	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		77797.00000	72780	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		5159.00000	5985	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		93421.00000	88098	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2927.00000	3448	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		109448.00000	103914	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1578.00000	1887	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		4237.00000	3539	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		93545.00000	98689	8.55	0.00	0.00

Total for Derivatives:							0.00	2,994.00
-------------------------------	--	--	--	--	--	--	-------------	-----------------

Grand Total:							0.00	2,994.00
---------------------	--	--	--	--	--	--	-------------	-----------------