



Daily MTM Report

Daily summary for 06/06/2006

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			7.56500	7.50000			0.00	0.00
R157 On 15/09/2015 Bond			7.79500	7.72500			0.00	0.00
R186 On 21/12/2026 Bond			7.57000	7.50500			0.00	0.00
R194 On 28/02/2008 Bond			7.46500	7.39500			0.00	0.00
R201 On 21/12/2014 Bond			7.78500	7.72000			0.00	0.00
R203 On 15/09/2017 Bond			7.81500	7.75000			0.00	0.00
R204 On 21/12/2018 Bond			7.81000	7.74500			0.00	0.00
R207 On 15/01/2020 Bond			7.79100	7.72600			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			241.49800	242.27000		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		122716.00000	115007	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		16.00000	27	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			245.88000	246.66000		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		166676.00000	158908	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		76.00000	108	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			250.41800	251.18300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		211890.00000	204261	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		60.00000	81	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.91900	7.84500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.03500	7.96300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.94900	7.84000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.65500	7.58500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.00000	7.93100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.02600	7.94800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.98800	7.90500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.98500	7.89600		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			7.36700	7.31400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1020.00000	1111	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		252.00000	212	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.54900	7.47500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1623.00000	1747	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		460.00000	404	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.71400	7.62500		0.36	0.00	75.00
JFRA On 01/02/2007 jFra	7.50	Call		1339.00000	1457	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1033.00000	934	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.86800	7.75200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1737.00000	1901	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		1121.00000	1001	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.93300	7.83400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2030.00000	2172	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1213.00000	1113	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.97800	7.87000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2363.00000	2530	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1390.00000	1274	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.01500	7.90300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26317.00000	26430	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25313.00000	25154	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.79900	7.70900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12940.00000	13999	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		4447.00000	3851	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.88400	7.79500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18388.00000	19373	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		8316.00000	7668	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.97400	7.89500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		27347.00000	30260	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		835.00000	559	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.01600	7.93600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		31380.00000	34004	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3226.00000	2630	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.00800	7.93200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		46923.00000	51940	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		55.00000	22	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.02900	7.95100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		48939.00000	53820	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		840.00000	550	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.81100	6.81400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.90500	6.90900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04700	7.05300		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.60800	7.55000		2.45	20.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		4319.00000	3363	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6240.00000	7509	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1146.00000	785	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12736.00000	14599	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		135.00000	76	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		21493.00000	23657	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		10176.00000	8613	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2529.00000	3190	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		17987.00000	16035	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		868.00000	1140	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26758.00000	24627	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		263.00000	356	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		35849.00000	33653	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		73.00000	101	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		44982.00000	42765	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		19.00000	27	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		54061.00000	51839	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5.00000	7	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.60800	7.53500		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		7688.00000	6463	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8956.00000	10369	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3617.00000	2869	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		13990.00000	15881	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1239.00000	904	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20807.00000	23110	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		27564.00000	25340	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2040.00000	2454	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		35412.00000	33021	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1128.00000	1376	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		257.00000	166	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		29110.00000	31658	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		13296.00000	11639	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5546.00000	6527	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		20053.00000	18062	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3373.00000	4021	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		24.00000	13	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		38253.00000	40880	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		43568.00000	41072	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		610.00000	752	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		51897.00000	49342	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		348.00000	431	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		60259.00000	57669	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		200.00000	249	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.62500	7.55000		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		9739.00000	8550	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11435.00000	12784	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		5676.00000	4829	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15899.00000	17591	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2692.00000	2186	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21521.00000	23554	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		217.00000	150	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		36499.00000	38970	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		957.00000	728	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28472.00000	30781	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		14862.00000	13361	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8109.00000	9146	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		20815.00000	19053	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5690.00000	6466	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		27400.00000	25432	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3980.00000	4550	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		34439.00000	32315	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2799.00000	3213	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		41764.00000	39526	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1980.00000	2279	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		49267.00000	46945	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1412.00000	1628	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		56869.00000	54488	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1016.00000	1174	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.81300	7.75500		4.40	0.00	118.00
R157 On 03/08/2006 Bond Future	7.75	Call		10501.00000	8272	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		10899.00000	13285	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		2998.00000	2085	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		23533.00000	27234	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		449.00000	262	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		41520.00000	45947	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		23488.00000	20037	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4141.00000	5303	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		39995.00000	35818	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1284.00000	1721	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		26.00000	12	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		62041.00000	66640	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		58042.00000	53561	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		341.00000	474	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		76407.00000	71828	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		81.00000	115	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		94611.00000	90006	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		18.00000	26	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		112515.00000	107903	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4.00000	5	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.83400	7.75900		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		16624.00000	13819	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		17325.00000	20341	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		7859.00000	6151	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28222.00000	32335	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		2849.00000	2061	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		43255.00000	48288	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		59003.00000	53909	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2925.00000	3653	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		92.00000	52	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		81762.00000	87543	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		696.00000	452	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		61534.00000	67112	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		28715.00000	24916	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10127.00000	12150	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		43060.00000	38491	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5548.00000	6801	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		75802.00000	70384	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1507.00000	1911	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		92934.00000	87329	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		765.00000	982	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		110076.00000	104365	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		367.00000	478	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		127095.00000	121328	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		174.00000	229	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		143874.00000	138074	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		62.00000	84	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.85300	7.77700		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		20748.00000	17993	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22798.00000	25789	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		11784.00000	9864	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		33009.00000	36836	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		5604.00000	4476	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		46369.00000	50988	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2075.00000	1557	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		62750.00000	67979	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		32173.00000	28656	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15403.00000	17632	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		45353.00000	41203	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10111.00000	11707	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		59916.00000	55277	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6543.00000	7651	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		75369.00000	70374	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4199.00000	4951	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		91326.00000	86081	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2686.00000	3188	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		107439.00000	102016	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1649.00000	1972	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		123632.00000	118091	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1005.00000	1211	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		139671.00000	134039	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		514.00000	629	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.57800	7.51200		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		15168.00000	11283	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		16697.00000	21172	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		4064.00000	2603	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		38063.00000	44962	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		582.00000	307	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		68279.00000	76363	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		33.00000	13	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		102708.00000	111048	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		35295.00000	28989	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5527.00000	7581	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		61329.00000	53636	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1389.00000	2055	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		89309.00000	81108	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		273.00000	432	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		117132.00000	108796	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		32.00000	56	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		144177.00000	135820	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		3.00000	5	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		170303.00000	161944	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		195523.00000	187164	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			7.58300	7.51600		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		24850.00000	20796	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		26873.00000	31243	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		11609.00000	9201	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		45876.00000	51890	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		4306.00000	3197	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		72023.00000	79335	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1122.00000	765	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		103548.00000	111614	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		43438.00000	37832	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14376.00000	17192	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		66150.00000	59352	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7109.00000	8734	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		91248.00000	83678	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3290.00000	4143	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		117099.00000	109053	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1242.00000	1619	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		143194.00000	134916	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		413.00000	557	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		168892.00000	160517	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		121.00000	169	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		187.00000	115	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		138641.00000	146991	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.58600	7.51800		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		35065.00000	30874	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		37325.00000	41620	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		19479.00000	16562	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		53751.00000	59319	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		8648.00000	6996	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		76119.00000	82953	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3020.00000	2299	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		104930.00000	112695	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		720.00000	506	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		138365.00000	146636	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		54369.00000	49079	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25757.00000	28953	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		76167.00000	70009	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17774.00000	20101	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		97771.00000	90861	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10642.00000	12219	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		120904.00000	113421	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6043.00000	7047	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		144883.00000	136998	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3252.00000	3852	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		169138.00000	160990	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1658.00000	1996	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.50200	7.42400		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		2676.00000	2029	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1546.00000	2058	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		842.00000	542	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3435.00000	4295	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		142.00000	72	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6477.00000	7568	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		8.00000	3	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10104.00000	11258	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5447.00000	4532	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		611.00000	857	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8730.00000	7667	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		206.00000	303	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12238.00000	11104	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		45.00000	71	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		15852.00000	14697	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		7.00000	12	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		19479.00000	18320	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	2	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23095.00000	21935	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			7.53700	7.44600		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3305.00000	2715	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2626.00000	3180	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1682.00000	1296	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4153.00000	4911	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		669.00000	473	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6304.00000	7251	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		156.00000	95	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8967.00000	10050	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		18426.00000	19570	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	0	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		15207.00000	16351	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		21.00000	11	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		12023.00000	13157	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5406.00000	4639	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1591.00000	1968	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		7899.00000	7001	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		960.00000	1206	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10518.00000	9514	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		470.00000	610	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13352.00000	12279	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		207.00000	279	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.56900	7.46700		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		3879.00000	3357	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3542.00000	4062	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2471.00000	2071	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4693.00000	5335	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1443.00000	1165	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6234.00000	6998	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		624.00000	470	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7993.00000	8881	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		5.00000	3	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		15167.00000	16206	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		45.00000	27	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12600.00000	13624	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		205.00000	141	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		10162.00000	11140	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5589.00000	4961	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2703.00000	3116	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7475.00000	6758	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		2048.00000	2373	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		9334.00000	8534	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1377.00000	1619	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11369.00000	10499	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		890.00000	1062	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		13543.00000	12619	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		552.00000	670	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.80400	7.73700		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		8653.00000	6562	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		7832.00000	9963	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		2375.00000	1542	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		17481.00000	20869	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		19412.00000	16208	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2965.00000	3982	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		32757.00000	28929	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		978.00000	1371	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		47126.00000	43039	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		303.00000	437	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		61677.00000	57498	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		91.00000	134	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		76089.00000	71876	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		17.00000	25	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		90290.00000	86070	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		2.00000	3	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.82200	7.75300		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		14435.00000	12344	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		14620.00000	16773	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		6814.00000	5503	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		22566.00000	25500	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		2633.00000	1991	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		34244.00000	37847	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		615.00000	418	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		48384.00000	52432	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		67.00000	39	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		64300.00000	68516	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		24287.00000	21534	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9192.00000	10683	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		35755.00000	32499	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		5660.00000	6648	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		48331.00000	44728	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3511.00000	4153	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		61020.00000	57137	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1744.00000	2106	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		74265.00000	70206	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		797.00000	983	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		87735.00000	83577	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		334.00000	421	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.83700	7.76700		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		17126.00000	15073	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18150.00000	20298	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		9547.00000	8110	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25771.00000	28537	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		4387.00000	3553	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		36090.00000	39459	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1578.00000	1203	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		49045.00000	52871	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		381.00000	266	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		63899.00000	67987	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		27108.00000	24527	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13204.00000	14825	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		37488.00000	34472	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8923.00000	10109	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		49307.00000	45971	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6343.00000	7209	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		60897.00000	57271	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3791.00000	4367	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		73147.00000	69307	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2151.00000	2513	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		85797.00000	81809	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1157.00000	1371	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.83000	7.76400		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		11720.00000	9341	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		12775.00000	15347	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		4809.00000	3560	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		24932.00000	28635	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		1516.00000	1028	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		41174.00000	45638	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		354.00000	217	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		60027.00000	64841	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		22882.00000	19346	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5321.00000	6736	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		37479.00000	33121	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1743.00000	2336	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		53919.00000	49152	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		439.00000	623	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		70890.00000	65981	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		83.00000	125	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		87738.00000	82793	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		12.00000	19	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			7.84700	7.77900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		18063.00000	15639	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		20213.00000	22808	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		10603.00000	8932	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		31536.00000	34883	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		5628.00000	4597	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		45794.00000	49782	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		2673.00000	2111	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		62534.00000	66991	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		417.00000	305	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		101107.00000	106014	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1125.00000	857	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		81158.00000	85908	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		28138.00000	24954	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		11944.00000	13779	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		40565.00000	36718	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6455.00000	7626	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		54779.00000	50431	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3168.00000	3839	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		70112.00000	65435	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1405.00000	1748	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.86200	7.79300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		22855.00000	20429	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		25992.00000	28573	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		15287.00000	13447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		36911.00000	40078	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		9636.00000	8328	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		50182.00000	53881	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1607.00000	1307	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		101645.00000	106352	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3139.00000	2608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		82880.00000	87356	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		5694.00000	4829	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		65608.00000	69750	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		32377.00000	29362	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		17451.00000	19443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		43707.00000	40149	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		11131.00000	12580	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		56548.00000	52532	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6725.00000	7715	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		70517.00000	66145	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3838.00000	4473	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		85218.00000	80592	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2066.00000	2446	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			7.82500	7.75900		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		24610.00000	20855	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5659.00000	7142	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.83900	7.77100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		20494.00000	17880	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		22145.00000	24853	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		12418.00000	10569	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		34006.00000	37479	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		6867.00000	5685	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		48916.00000	53056	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		3433.00000	2757	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		66482.00000	71128	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		613.00000	459	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		107346.00000	112515	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1538.00000	1195	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		86143.00000	91122	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		31179.00000	27799	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		13403.00000	15346	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		44198.00000	40147	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7490.00000	8761	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		59004.00000	54436	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3843.00000	4598	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		74950.00000	70032	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1804.00000	2209	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		91449.00000	86323	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		772.00000	968	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.85100	7.78200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		24979.00000	22361	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		27462.00000	30169	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		16836.00000	14837	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		38994.00000	42321	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		10706.00000	9274	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		53050.00000	56944	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		6390.00000	5433	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		69442.00000	73811	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		1846.00000	1507	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		107949.00000	112935	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		3562.00000	2969	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		87862.00000	92595	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		35157.00000	31920	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		18457.00000	20546	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		47200.00000	43395	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		11800.00000	13320	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		60789.00000	56505	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7154.00000	8196	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		75519.00000	70864	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4105.00000	4775	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		90978.00000	86057	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2225.00000	2629	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.80500	7.73900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		26002.00000	22132	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5334.00000	6748	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.81700	7.74800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		12633.00000	10004	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		12474.00000	15307	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		5116.00000	3762	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		25100.00000	29207	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1567.00000	1057	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		42265.00000	47217	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		349.00000	213	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		62352.00000	67679	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		55.00000	30	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		83973.00000	89410	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		24717.00000	20785	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		4971.00000	6501	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		40331.00000	35491	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1535.00000	2156	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		57684.00000	52407	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		358.00000	543	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		75412.00000	69990	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		62.00000	102	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		92892.00000	87436	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		8.00000	14	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.82600	7.75700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		26436.00000	23712	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		26986.00000	29660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		17976.00000	15878	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		38447.00000	41748	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		11544.00000	10027	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		52494.00000	56375	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		6965.00000	5940	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		68969.00000	73342	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		3928.00000	3285	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		87580.00000	92335	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		36916.00000	33572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		18086.00000	20139	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		49223.00000	45315	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		11536.00000	13026	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		63020.00000	58640	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		6985.00000	8003	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		77897.00000	73152	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4007.00000	4661	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		93440.00000	88436	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2174.00000	2568	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2062.00000	1689	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		107973.00000	112998	8.55	0.00	0.00
Total for Derivatives:							20.00	2,582.00
Grand Total:							20.00	2,582.00