



Daily MTM Report

Daily summary for 26/05/2006

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			7.46500	7.48500			0.00	0.00
R157 On 15/09/2015 Bond			7.68000	7.69500			0.00	0.00
R186 On 21/12/2026 Bond			7.46500	7.48000			0.00	0.00
R194 On 28/02/2008 Bond			7.35000	7.36500			0.00	0.00
R201 On 21/12/2014 Bond			7.67000	7.69000			0.00	0.00
R203 On 15/09/2017 Bond			7.69500	7.71500			0.00	0.00
R204 On 21/12/2018 Bond			7.69500	7.71500			0.00	0.00
R207 On 15/01/2020 Bond			7.68000	7.69900			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 03/08/2006 jGovi			242.76200	242.55800		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		125612.00000	127646	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		32.00000	26	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			247.15700	246.95800		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		169672.00000	171651	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		92.00000	81	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.66500	251.47300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		214797.00000	216711	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		67.00000	61	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.81000	7.82900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.92400	7.94500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.84300	7.84200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.55800	7.57700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.89200	7.91100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.91100	7.93400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.87700	7.89500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.87500	7.88900		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			7.24400	7.25100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		959.00000	944	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		344.00000	346	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.49400	7.50200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1698.00000	1682	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		469.00000	473	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.60800	7.60900		0.36	0.00	35.00
JFRA On 01/02/2007 jFra	7.50	Call		1344.00000	1341	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1078.00000	1077	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.71800	7.76300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1775.00000	1711	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		1132.00000	1178	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.74000	7.75700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1943.00000	1918	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1314.00000	1331	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.80900	7.86500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2375.00000	2288	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1415.00000	1476	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.83700	7.88700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26526.00000	26448	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25565.00000	25604	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.66200	7.68700		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13335.00000	12983	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		5248.00000	5357	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.74800	7.77600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18610.00000	18258	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		8888.00000	9052	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.85100	7.87200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		26835.00000	26059	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1254.00000	1328	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.89300	7.91600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		31046.00000	30283	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3700.00000	3866	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.88600	7.91200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		45665.00000	43948	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		128.00000	153	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.90600	7.93300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		47976.00000	46301	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1072.00000	1202	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.78900	6.78900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.83100	6.83400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93600	6.94400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.94400	6.95000		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.52000	7.53500		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		5043.00000	5275	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6389.00000	6044	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1554.00000	1649	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12568.00000	12086	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		243.00000	262	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		21024.00000	20467	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		11010.00000	11386	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2786.00000	2586	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		18762.00000	19242	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1067.00000	969	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		27443.00000	27978	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		371.00000	330	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		36473.00000	37034	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		121.00000	105	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		45577.00000	46148	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		38.00000	32	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		54644.00000	55219	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		12.00000	10	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.49600	7.51800		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		8286.00000	8657	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8938.00000	8512	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		4050.00000	4286	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		13808.00000	13246	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1476.00000	1589	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20428.00000	19744	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		28303.00000	28960	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2163.00000	2023	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		36128.00000	36838	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1229.00000	1141	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		339.00000	374	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		28576.00000	27814	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		13992.00000	14484	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5626.00000	5322	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		20789.00000	21377	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3493.00000	3284	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		37.00000	42	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		37651.00000	36859	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		44258.00000	45002	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		684.00000	631	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		52568.00000	53332	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		402.00000	369	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		60913.00000	61689	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		239.00000	218	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.51100	7.53300		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		10255.00000	10602	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11375.00000	10976	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		6086.00000	6337	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15733.00000	15238	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2967.00000	3123	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21221.00000	20630	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		266.00000	290	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		35972.00000	35250	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1101.00000	1175	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28040.00000	27368	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		15453.00000	15887	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8124.00000	7812	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		21451.00000	21959	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5750.00000	5512	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		28058.00000	28625	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4062.00000	3882	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		35103.00000	35715	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2887.00000	2753	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		42426.00000	43072	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2065.00000	1965	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		49921.00000	50592	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1489.00000	1414	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		57513.00000	58203	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1085.00000	1028	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.71800	7.73250		4.40	0.00	122.00
R157 On 03/08/2006 Bond Future	7.75	Call		12372.00000	12904	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		10976.00000	10349	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		4100.00000	4335	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		22840.00000	21916	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		798.00000	856	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		40073.00000	38973	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		25643.00000	26459	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4500.00000	4158	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		42071.00000	43078	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1565.00000	1413	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		70.00000	76	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		60290.00000	59137	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		59979.00000	61080	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		482.00000	425	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		78258.00000	79398	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		137.00000	117	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		96426.00000	97578	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		36.00000	31	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		114317.00000	115474	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		9.00000	8	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.71200	7.72800		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		18470.00000	19074	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		16755.00000	16110	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		9162.00000	9544	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		27109.00000	26242	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		3567.00000	3756	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		41557.00000	40496	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		61485.00000	62560	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2991.00000	2817	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		151.00000	164	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		79404.00000	78168	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		968.00000	1033	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		59391.00000	58207	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		30929.00000	31733	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9926.00000	9480	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		45467.00000	46430	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5540.00000	5253	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		78296.00000	79443	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1586.00000	1483	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		95416.00000	96606	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		831.00000	772	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		112538.00000	113756	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		413.00000	382	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		129540.00000	130773	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		203.00000	187	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		146304.00000	147547	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		76.00000	69	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.73000	7.74500		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		22458.00000	23001	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22078.00000	21480	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		13088.00000	13474	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		31884.00000	31129	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		6457.00000	6691	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		44792.00000	43885	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2518.00000	2632	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		60764.00000	59737	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		34194.00000	34881	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14994.00000	14540	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		47584.00000	48392	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9912.00000	9579	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		62276.00000	63179	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6473.00000	6235	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		77798.00000	78773	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4199.00000	4032	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		93788.00000	94814	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2718.00000	2603	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		109910.00000	110975	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1690.00000	1614	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		126102.00000	127193	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1046.00000	995	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		142130.00000	143242	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		544.00000	515	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.47200	7.48700		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		18205.00000	19098	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		16546.00000	15521	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		5756.00000	6130	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		36567.00000	35023	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1088.00000	1176	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		65597.00000	63766	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		96.00000	105	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		99583.00000	97673	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		38870.00000	40277	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5914.00000	5403	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		64818.00000	66544	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1690.00000	1498	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		92621.00000	94482	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		397.00000	341	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		120347.00000	122255	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		60.00000	49	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		147369.00000	149286	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		7.00000	5	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		173491.00000	175409	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1.00000	0	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		198711.00000	200630	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			7.47400	7.49000		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		27451.00000	28431	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		26184.00000	25132	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		13436.00000	14037	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		44412.00000	42981	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		5324.00000	5615	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		69749.00000	68009	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1525.00000	1627	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		100661.00000	98731	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		46549.00000	47886	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14195.00000	13502	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		69500.00000	71116	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7168.00000	6754	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		94660.00000	96463	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3412.00000	3184	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		120483.00000	122408	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1335.00000	1230	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		146536.00000	148525	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		464.00000	422	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		172205.00000	174221	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		144.00000	128	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		290.00000	313	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		135453.00000	133445	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.47700	7.49200		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		37551.00000	38465	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		36545.00000	35568	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		21381.00000	22028	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		52385.00000	51143	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		9855.00000	10235	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		74058.00000	72548	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3624.00000	3799	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		102267.00000	100552	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		931.00000	987	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		135308.00000	133474	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		57272.00000	58417	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		25394.00000	24648	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		79334.00000	80664	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17674.00000	17114	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		101064.00000	102567	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10669.00000	10282	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		124249.00000	125887	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6122.00000	5869	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		148235.00000	149970	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3337.00000	3182	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		172475.00000	174275	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1728.00000	1638	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.37300	7.38900		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		3168.00000	3302	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1517.00000	1412	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		1154.00000	1224	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3227.00000	3058	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		253.00000	274	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6068.00000	5850	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		22.00000	25	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9597.00000	9361	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6006.00000	6188	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		649.00000	593	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9288.00000	9501	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		244.00000	219	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12776.00000	13006	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		62.00000	54	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16378.00000	16614	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		12.00000	10	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		20001.00000	20239	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2.00000	1	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23616.00000	23855	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			7.38700	7.40400		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3702.00000	3814	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2494.00000	2392	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1976.00000	2053	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3917.00000	3780	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		844.00000	886	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5949.00000	5778	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		223.00000	238	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8505.00000	8306	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		17897.00000	17683	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	2	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		14680.00000	14466	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		36.00000	39	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11509.00000	11298	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5873.00000	6017	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1529.00000	1458	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8407.00000	8573	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		940.00000	892	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		11045.00000	11231	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		468.00000	440	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13885.00000	14084	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		212.00000	197	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.40200	7.41900		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4221.00000	4307	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3393.00000	3305	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2750.00000	2818	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4481.00000	4375	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1652.00000	1700	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5952.00000	5826	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		751.00000	779	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7629.00000	7483	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		8.00000	9	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		14679.00000	14506	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		64.00000	68	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12128.00000	11958	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		265.00000	278	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		9731.00000	9570	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5981.00000	6084	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2603.00000	2532	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7903.00000	8020	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		1985.00000	1928	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		9788.00000	9919	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1339.00000	1296	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11840.00000	11983	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		870.00000	839	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		14026.00000	14178	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		544.00000	522	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.68700	7.70800		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		10368.00000	11054	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		7714.00000	7069	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		3354.00000	3672	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		16626.00000	15614	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		21434.00000	22430	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3153.00000	2818	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		34775.00000	35956	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1162.00000	1013	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		49069.00000	50338	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		412.00000	351	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		63564.00000	64870	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		144.00000	120	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		77938.00000	79262	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		32.00000	26	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		92127.00000	93457	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5.00000	4	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.70100	7.72200		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		15944.00000	16588	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		14215.00000	13560	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		7890.00000	8313	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		21727.00000	20851	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3255.00000	3477	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		32952.00000	31874	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		848.00000	925	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		46703.00000	45481	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		111.00000	125	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		62429.00000	61144	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		26075.00000	26906	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9065.00000	8598	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		37692.00000	38669	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		5683.00000	5361	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		50335.00000	51415	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3601.00000	3381	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		63023.00000	64193	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1833.00000	1704	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		76245.00000	77475	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		863.00000	794	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		89691.00000	90956	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		375.00000	341	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.71500	7.73600		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		18472.00000	19097	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		17628.00000	16986	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		10572.00000	11021	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		24929.00000	24110	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		5048.00000	5320	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		34883.00000	33888	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1916.00000	2047	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		47514.00000	46378	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		500.00000	544	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		62151.00000	60927	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		28698.00000	29469	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12926.00000	12430	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		39229.00000	40127	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8796.00000	8427	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		51145.00000	52135	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6314.00000	6036	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		62780.00000	63859	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3806.00000	3618	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		75047.00000	76194	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2183.00000	2063	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		87698.00000	88892	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1190.00000	1117	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.70800	7.72900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		14156.00000	14909	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		12572.00000	11738	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		6492.00000	6908	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		23977.00000	22805	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		2399.00000	2576	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		39419.00000	38009	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		693.00000	750	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		57727.00000	56197	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		25713.00000	26814	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5513.00000	5027	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		40347.00000	41709	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1973.00000	1748	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		56685.00000	58191	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		566.00000	484	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		73574.00000	75138	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		128.00000	106	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		90387.00000	91970	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		23.00000	18	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.72100	7.74200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		20132.00000	20883	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		19537.00000	18727	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		12217.00000	12741	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		30406.00000	29368	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6761.00000	7090	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		44182.00000	42949	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3379.00000	3563	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		60496.00000	59118	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		601.00000	640	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		98547.00000	97025	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1512.00000	1603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		78800.00000	77329	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		30562.00000	31543	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		11624.00000	11043	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		43213.00000	44397	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6358.00000	5980	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		57534.00000	58873	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3179.00000	2956	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		72896.00000	74341	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1446.00000	1328	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.73600	7.75600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		24755.00000	25456	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		25193.00000	24432	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		16849.00000	17383	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		35775.00000	34846	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		10843.00000	11225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		48691.00000	47610	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1968.00000	2058	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		99307.00000	97935	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3722.00000	3880	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		80765.00000	79460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		6565.00000	6820	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		63781.00000	62573	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		34566.00000	35436	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		16941.00000	16349	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		46117.00000	47144	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		10842.00000	10407	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		59108.00000	60269	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6586.00000	6285	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		73166.00000	74432	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3788.00000	3592	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		87911.00000	89253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2060.00000	1940	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			7.70900	7.72900		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		27327.00000	28426	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5983.00000	5483	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.72000	7.74100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		22458.00000	23253	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		21749.00000	20888	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		14002.00000	14568	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		33230.00000	32139	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		8026.00000	8392	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		47715.00000	46424	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4193.00000	4405	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		64882.00000	63438	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		839.00000	890	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		105213.00000	103607	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1980.00000	2090	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		84225.00000	82679	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		33421.00000	34449	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		13285.00000	12657	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		46599.00000	47834	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7530.00000	7109	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		61463.00000	62861	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3942.00000	3684	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		77405.00000	78917	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1899.00000	1755	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		93877.00000	95461	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		839.00000	767	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.73100	7.75200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		26746.00000	27537	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		26901.00000	26059	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		18311.00000	18916	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		38142.00000	37114	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		11864.00000	12299	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		51881.00000	50683	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		7239.00000	7532	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		67965.00000	66624	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2211.00000	2317	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		105986.00000	104459	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4141.00000	4324	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		86114.00000	84664	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		37162.00000	38140	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		18136.00000	17481	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		49379.00000	50530	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		11652.00000	11169	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		63077.00000	64374	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		7115.00000	6780	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		77863.00000	79276	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4121.00000	3901	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		93341.00000	94839	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2260.00000	2125	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.69300	7.71300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		28517.00000	29645	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5757.00000	5271	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.70200	7.72200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		14163.00000	14990	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		11935.00000	11167	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		6090.00000	6545	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		24004.00000	22864	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		2028.00000	2216	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		40657.00000	39249	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		504.00000	560	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		60438.00000	58899	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		91.00000	103	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		81940.00000	80356	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		26628.00000	27815	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		4812.00000	4404	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		42393.00000	43823	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1527.00000	1361	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		59768.00000	61314	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		373.00000	323	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		77488.00000	79073	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		69.00000	58	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		94963.00000	96557	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		10.00000	8	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.71000	7.73100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		28096.00000	28915	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		26601.00000	25764	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		19382.00000	20014	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		37809.00000	36784	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		12666.00000	13124	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		51571.00000	50373	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		7801.00000	8112	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		67760.00000	66415	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4507.00000	4704	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		86114.00000	84655	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		38775.00000	39782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		17900.00000	17251	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		51218.00000	52397	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		11486.00000	11009	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		65092.00000	66416	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		7012.00000	6681	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		79999.00000	81439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4065.00000	3848	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		95545.00000	97068	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2234.00000	2101	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2433.00000	2548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		106299.00000	104758	8.55	0.00	0.00

Total for Derivatives:							0.00	2,546.00
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Grand Total:							0.00	2,546.00
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