

Daily MTM Report

Daily summary for 29/05/2006

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			7.45000	7.46500			0.00	0.00
R157 On 15/09/2015 Bond			7.67000	7.68000			0.00	0.00
R186 On 21/12/2026 Bond			7.45000	7.46500			0.00	0.00
R194 On 28/02/2008 Bond			7.33000	7.35000			0.00	0.00
R201 On 21/12/2014 Bond			7.66000	7.67000			0.00	0.00
R203 On 15/09/2017 Bond			7.68500	7.69500			0.00	0.00
R204 On 21/12/2018 Bond			7.68500	7.69500			0.00	0.00
R207 On 15/01/2020 Bond			7.67000	7.68000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 03/08/2006 jGovi			242.92000	242.76200		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		127646.00000	129218	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		26.00000	18	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			247.31900	247.15700		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		171651.00000	173259	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		81.00000	69	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.82600	251.66500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		216711.00000	218314	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		61.00000	54	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.79700	7.81000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.91600	7.92400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.82500	7.84300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.54600	7.55800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.88300	7.89200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.90400	7.91100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.86900	7.87700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.86500	7.87500		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			7.22800	7.24400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		944.00000	906	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		346.00000	348	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.47600	7.49400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1682.00000	1643	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		473.00000	478	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.58500	7.60800		0.36	0.00	35.00
JFRA On 01/02/2007 jFra	7.50	Call		1341.00000	1304	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1077.00000	1096	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.72400	7.71800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1711.00000	1713	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		1178.00000	1165	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.70700	7.74000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1918.00000	1868	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1331.00000	1361	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.79800	7.80900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2288.00000	2267	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1476.00000	1483	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.82200	7.83700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26448.00000	26366	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25604.00000	25561	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.64600	7.66200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12983.00000	12618	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		5357.00000	5286	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.73400	7.74800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18258.00000	17984	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		9052.00000	9035	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.83700	7.85100		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		26059.00000	25466	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1328.00000	1303	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.87900	7.89300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		30283.00000	29750	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3866.00000	3899	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.87900	7.88600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		43948.00000	43476	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		153.00000	141	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.90000	7.90600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		46301.00000	45897	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1202.00000	1189	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			6.82600	6.83100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.92800	6.93600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.93800	6.94400		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.49500	7.52000		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		5275.00000	5626	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6044.00000	5434	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1649.00000	1779	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12086.00000	11255	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		262.00000	284	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		20467.00000	19528	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		11386.00000	11986	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2586.00000	2224	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		19242.00000	20026	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		969.00000	792	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		27978.00000	28865	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		330.00000	255	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		37034.00000	37967	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		105.00000	77	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		46148.00000	47099	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		32.00000	22	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		55219.00000	56177	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		10.00000	6	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.47900	7.49600		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		8657.00000	8892	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		8512.00000	8130	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		4286.00000	4424	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		13246.00000	12768	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1589.00000	1649	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		19744.00000	19188	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		28960.00000	29431	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2023.00000	1878	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		36838.00000	37360	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1141.00000	1047	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		374.00000	390	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		27814.00000	27214	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		14484.00000	14814	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5322.00000	5035	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		21377.00000	21787	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3284.00000	3078	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		42.00000	44	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		36859.00000	36244	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		45002.00000	45560	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		631.00000	572	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		53332.00000	53910	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		369.00000	331	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		61689.00000	62282	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		218.00000	194	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.49400	7.51100		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		10602.00000	10828	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10976.00000	10624	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		6337.00000	6494	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		15238.00000	14817	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		3123.00000	3215	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		20630.00000	20145	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		290.00000	303	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		35250.00000	34685	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1175.00000	1217	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		27368.00000	26833	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		15887.00000	16180	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7812.00000	7527	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		21959.00000	22311	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5512.00000	5286	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		28625.00000	29026	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3882.00000	3706	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		35715.00000	36156	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2753.00000	2617	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		43072.00000	43545	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1965.00000	1860	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		50592.00000	51089	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1414.00000	1334	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		58203.00000	58719	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1028.00000	966	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.68500	7.71800		4.40	0.00	122.00
R157 On 03/08/2006 Bond Future	7.75	Call		12904.00000	14126	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		10349.00000	8928	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		4335.00000	4869	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		21916.00000	19807	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		856.00000	982	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		38973.00000	36456	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		26459.00000	28337	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4158.00000	3393	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		43078.00000	45388	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1413.00000	1081	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		76.00000	88	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		59137.00000	56507	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		61080.00000	63601	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		425.00000	303	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		79398.00000	82001	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		117.00000	78	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		97578.00000	100209	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		31.00000	19	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		115474.00000	118112	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8.00000	4	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.70200	7.71200		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		19074.00000	19329	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		16110.00000	15583	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		9544.00000	9675	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		26242.00000	25591	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		3756.00000	3801	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		40496.00000	39760	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		62560.00000	63166	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2817.00000	2641	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		164.00000	163	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		78168.00000	77386	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1033.00000	1040	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		58207.00000	57432	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		31733.00000	32121	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9480.00000	9086	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		46430.00000	46940	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5253.00000	4982	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		79443.00000	80116	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1483.00000	1374	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		96606.00000	97323	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		772.00000	707	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		113756.00000	114500	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		382.00000	345	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		130773.00000	131534	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		187.00000	166	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		147547.00000	148319	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		69.00000	60	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.71900	7.73000		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		23001.00000	23305	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		21480.00000	20947	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		13474.00000	13671	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		31129.00000	30489	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		6691.00000	6797	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		43885.00000	43154	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2632.00000	2676	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		59737.00000	58943	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		34881.00000	35291	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14540.00000	14113	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		48392.00000	48901	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9579.00000	9251	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		63179.00000	63772	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6235.00000	5991	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		78773.00000	79432	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4032.00000	3854	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		94814.00000	95523	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2603.00000	2475	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		110975.00000	111724	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1614.00000	1525	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		127193.00000	127970	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		995.00000	935	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		143242.00000	144045	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		515.00000	480	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.45600	7.47200		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		19098.00000	19848	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		15521.00000	14219	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		6130.00000	6361	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		35023.00000	33204	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1176.00000	1198	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		63766.00000	61738	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		105.00000	102	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		97673.00000	95620	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		40277.00000	41639	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5403.00000	4715	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		66544.00000	68326	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1498.00000	1229	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		94482.00000	96452	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		341.00000	260	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		122255.00000	124290	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		49.00000	34	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		149286.00000	151335	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		5.00000	3	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		175409.00000	177460	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		200630.00000	202680	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			7.45900	7.47400		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		28431.00000	29201	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		25132.00000	23994	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		14037.00000	14466	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		42981.00000	41502	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		5615.00000	5795	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		68009.00000	66280	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1627.00000	1678	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		98731.00000	96873	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		47886.00000	49010	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		13502.00000	12717	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		71116.00000	72537	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6754.00000	6265	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		96463.00000	98094	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3184.00000	2905	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		122408.00000	124185	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1230.00000	1098	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		148525.00000	150379	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		422.00000	367	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		174221.00000	176110	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		128.00000	109	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		313.00000	322	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		133445.00000	131545	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.46100	7.47700		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		38465.00000	39316	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		35568.00000	34398	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		22028.00000	22610	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		51143.00000	49703	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		10235.00000	10560	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		72548.00000	70853	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3799.00000	3938	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		100552.00000	98671	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		987.00000	1028	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		133474.00000	131495	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		58417.00000	59515	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		24648.00000	23725	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		80664.00000	81970	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17114.00000	16398	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		102567.00000	104082	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		10282.00000	9776	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		125887.00000	127571	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5869.00000	5533	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		149970.00000	151780	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3182.00000	2971	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		174275.00000	176172	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1638.00000	1514	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.35100	7.37300		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		1224.00000	1303	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3058.00000	2810	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		3302.00000	3468	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1412.00000	1250	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		274.00000	294	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5850.00000	5542	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		25.00000	26	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9361.00000	9035	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6188.00000	6427	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		593.00000	504	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9501.00000	9787	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		219.00000	177	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		13006.00000	13320	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		54.00000	40	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16614.00000	16939	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		10.00000	7	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		20239.00000	20567	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1.00000	1	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23855.00000	24182	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			7.36000	7.38700		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3814.00000	3985	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2392.00000	2223	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		2053.00000	2167	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3780.00000	3555	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		886.00000	948	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5778.00000	5499	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		238.00000	260	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8306.00000	7988	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		17683.00000	17343	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	2	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		14466.00000	14126	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		39.00000	43	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11298.00000	10963	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		6017.00000	6236	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1458.00000	1338	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8573.00000	8830	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		892.00000	809	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		11231.00000	11522	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		440.00000	391	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		14084.00000	14399	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		197.00000	171	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.37100	7.40200		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4307.00000	4460	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3305.00000	3140	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2818.00000	2936	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4375.00000	4176	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1700.00000	1784	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5826.00000	5592	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		779.00000	828	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7483.00000	7215	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		9.00000	10	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		14506.00000	14190	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		68.00000	75	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		11958.00000	11648	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		278.00000	300	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		9570.00000	9275	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		6084.00000	6266	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2532.00000	2397	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		8020.00000	8227	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		1928.00000	1818	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		9919.00000	10152	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1296.00000	1212	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11983.00000	12239	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		839.00000	778	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		14178.00000	14453	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		522.00000	480	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.67700	7.68700		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		11054.00000	11230	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		7069.00000	6611	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		3672.00000	3700	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		15614.00000	15007	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		22430.00000	22789	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2818.00000	2544	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		35956.00000	36455	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1013.00000	877	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		50338.00000	50912	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		351.00000	291	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		64870.00000	65479	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		120.00000	95	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		79262.00000	79890	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		26.00000	19	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		93457.00000	94090	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4.00000	3	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.69000	7.70100		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		16588.00000	16817	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		13560.00000	13107	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		8313.00000	8442	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		20851.00000	20299	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3477.00000	3527	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		31874.00000	31244	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		925.00000	936	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		45481.00000	44810	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		125.00000	125	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		61144.00000	60463	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		26906.00000	27237	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		8598.00000	8247	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		38669.00000	39090	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		5361.00000	5100	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		51415.00000	51906	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3381.00000	3191	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		64193.00000	64758	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1704.00000	1588	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		77475.00000	78091	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		794.00000	729	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		90956.00000	91604	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		341.00000	308	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.70400	7.71500		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		19097.00000	19341	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16986.00000	16565	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		11021.00000	11183	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		24110.00000	23608	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		5320.00000	5408	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		33888.00000	33311	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2047.00000	2083	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		46378.00000	45749	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		544.00000	553	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		60927.00000	60272	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		29469.00000	29787	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12430.00000	12083	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		40127.00000	40519	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8427.00000	8154	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		52135.00000	52583	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6036.00000	5820	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		63859.00000	64371	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3618.00000	3466	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		76194.00000	76758	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2063.00000	1962	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		88892.00000	89494	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1117.00000	1054	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.69800	7.70800		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		14909.00000	15035	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		11738.00000	11106	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		6908.00000	6890	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		22805.00000	22031	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		2576.00000	2519	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		38009.00000	37195	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		750.00000	711	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		56197.00000	55401	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		26814.00000	27157	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5027.00000	4613	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		41709.00000	42257	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1748.00000	1538	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		58191.00000	58867	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		484.00000	404	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		75138.00000	75872	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		106.00000	82	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		91970.00000	92722	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	13	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.71100	7.72100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		20883.00000	21091	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		18727.00000	18190	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		12741.00000	12847	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		29368.00000	28729	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		7090.00000	7126	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		42949.00000	42241	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3563.00000	3564	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		59118.00000	58374	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		640.00000	630	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		97025.00000	96270	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1603.00000	1592	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		77329.00000	76574	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		31543.00000	31876	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		11043.00000	10632	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		44397.00000	44855	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5980.00000	5694	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		58873.00000	59440	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2956.00000	2778	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		74341.00000	74986	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1328.00000	1229	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.72500	7.73600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		25456.00000	25726	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		24432.00000	23897	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		17383.00000	17564	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		34846.00000	34221	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		11225.00000	11333	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		47610.00000	46912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2058.00000	2066	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		97935.00000	97137	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3880.00000	3905	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		79460.00000	78679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		6820.00000	6876	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		62573.00000	61824	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		35436.00000	35806	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		16349.00000	15914	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		47144.00000	47616	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		10407.00000	10073	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		60269.00000	60834	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6285.00000	6044	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		74432.00000	75075	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3592.00000	3429	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		89253.00000	89956	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1940.00000	1837	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			7.69800	7.70900		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		28426.00000	28843	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5483.00000	5019	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.70900	7.72000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		23253.00000	23507	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		20888.00000	20272	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		14568.00000	14706	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		32139.00000	31408	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		8392.00000	8448	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		46424.00000	45611	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4405.00000	4416	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		63438.00000	62580	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		890.00000	880	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		103607.00000	102728	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2090.00000	2083	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		82679.00000	81803	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		34449.00000	34840	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		12657.00000	12179	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		47834.00000	48363	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7109.00000	6769	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		62861.00000	63511	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3684.00000	3465	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		78917.00000	79659	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1755.00000	1627	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		95461.00000	96262	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		767.00000	699	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.72000	7.73100		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		27537.00000	27825	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		26059.00000	25491	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		18916.00000	19110	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		37114.00000	36451	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		12299.00000	12416	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		50683.00000	49943	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		7532.00000	7594	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		66624.00000	65829	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2317.00000	2325	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		104459.00000	103610	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4324.00000	4351	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		84664.00000	83834	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		38140.00000	38535	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		17481.00000	17018	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		50530.00000	51031	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		11169.00000	10813	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		64374.00000	64974	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		6780.00000	6522	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		79276.00000	79958	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3901.00000	3726	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		94839.00000	95584	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2125.00000	2014	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.68300	7.69300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		29645.00000	30017	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5271.00000	4835	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.69100	7.70200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		14990.00000	15360	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		11167.00000	10657	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		6545.00000	6716	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		22864.00000	22156	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		2216.00000	2270	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		39249.00000	38423	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		560.00000	570	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		58899.00000	58029	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		103.00000	103	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		80356.00000	79477	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		27815.00000	28406	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		4404.00000	4115	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		43823.00000	44578	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1361.00000	1238	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		61314.00000	62154	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		323.00000	284	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		79073.00000	79943	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		58.00000	49	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		96557.00000	97435	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		8.00000	6	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.70000	7.71000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		28915.00000	29174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		25764.00000	25234	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		20014.00000	20185	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		36784.00000	36166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		13124.00000	13224	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		50373.00000	49684	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		8112.00000	8162	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		66415.00000	65676	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4704.00000	4723	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		84655.00000	83884	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		39782.00000	40139	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		17251.00000	16818	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		52397.00000	52853	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		11009.00000	10676	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		66416.00000	66965	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6681.00000	6439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		81439.00000	82064	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3848.00000	3683	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		97068.00000	97752	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2101.00000	1995	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2548.00000	2551	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		104758.00000	103971	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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