



Daily MTM Report

Daily summary for 05/05/2006

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			7.23000	7.21500			0.00	0.00
R157 On 15/09/2015 Bond			7.47000	7.44000			0.00	50,000,000.00
R186 On 21/12/2026 Bond			7.24500	7.20000			0.00	0.00
R194 On 28/02/2008 Bond			7.15000	7.12500			0.00	0.00
R201 On 21/12/2014 Bond			7.45500	7.43000			0.00	0.00
R203 On 15/09/2017 Bond			7.48500	7.45500			0.00	0.00
R204 On 21/12/2018 Bond			7.48500	7.45500			0.00	0.00
R207 On 15/01/2020 Bond			7.47200	7.43900			0.00	0.00
Total for j-Bonds:							0.00	50,000,000.00

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			245.35300		245.71900		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call			157205.00000	153548	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			15.00000	18	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			249.80800		250.14600		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call			201498.00000	198123	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			38.00000	43	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			254.30000		254.60600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call			246089.00000	243032	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put			29.00000	32	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.22500		7.21100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.48500		7.45400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.21000		7.16400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.16200		7.14000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.44000		7.41700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.47600		7.44700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.46800		7.44000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.45500		7.42500		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			7.21700		7.17900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call			928.00000	982	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put			490.00000	450	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.27700		7.21900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call			1313.00000	1394	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put			776.00000	716	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.34500		7.27800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call			1003.00000	1073	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put			1547.00000	1453	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.40100		7.34200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			1289.00000	1354	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		1676.00000	1597	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.44900	7.40200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1531.00000	1585	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1771.00000	1710	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.50400	7.47800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1864.00000	1897	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1922.00000	1886	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.54900	7.53200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26535.00000	26536	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		26445.00000	26402	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.40900	7.36600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		11062.00000	11435	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		8910.00000	8485	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.45700	7.41500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		15646.00000	16021	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		12586.00000	12184	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.57600	7.55900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		17589.00000	18026	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		4783.00000	4526	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.60300	7.59200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		22190.00000	22445	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		8031.00000	7841	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.65900	7.63900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		28794.00000	29957	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		1687.00000	1478	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.67400	7.65400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		32246.00000	33303	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		4126.00000	3813	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.81600	6.81900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.91200	6.91900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04500	7.05500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.99200	6.99700		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.23100	7.21400		2.88	5.00	744.00
R153 On 03/08/2006 Bond Future	7.25	Call		7931.00000	7543	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		6531.00000	6804	2.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3340.00000	3106	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		11707.00000	12135	2.67	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		14439.00000	13930	3.08	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.50	Put		3371.00000	3524	3.08	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		22291.00000	21706	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		1653.00000	1729	3.27	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30910.00000	30285	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		800.00000	836	3.48	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		39871.00000	39226	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		386.00000	402	3.69	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48943.00000	48288	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		177.00000	183	3.87	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58034.00000	57375	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		81.00000	84	4.04	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67086.00000	66426	4.25	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		40.00000	41	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future			7.22400	7.21100		2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		10917.00000	10640	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		9488.00000	9688	2.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		6024.00000	5823	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		13791.00000	14066	2.74	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		39298.00000	38862	3.82	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1972.00000	2012	3.82	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		47442.00000	46992	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1357.00000	1383	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2767.00000	2646	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		19818.00000	20173	2.55	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		16933.00000	16595	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		6399.00000	6537	3.19	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23852.00000	23468	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4300.00000	4393	3.40	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		31382.00000	30966	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		2900.00000	2961	3.61	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		962.00000	905	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		27389.00000	27809	2.37	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		55707.00000	55247	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		947.00000	963	4.24	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64018.00000	63552	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		666.00000	677	4.45	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72337.00000	71867	4.65	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		476.00000	483	4.65	0.00	0.00
R153 On 01/02/2007 Bond Future			7.22500	7.21600		3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		13802.00000	13618	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		12636.00000	12761	3.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		9077.00000	8928	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		16517.00000	16677	2.91	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2743.00000	2672	2.55	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		27636.00000	27874	2.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	6.75	Call		5376.00000	5267	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		21502.00000	21702	2.73	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		19432.00000	19218	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		9739.00000	9834	3.31	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		25693.00000	25455	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7551.00000	7622	3.52	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		32400.00000	32144	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5886.00000	5939	3.73	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		39439.00000	39170	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4630.00000	4670	3.93	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		46695.00000	46415	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3666.00000	3695	4.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		54106.00000	53819	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2932.00000	2954	4.33	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		61633.00000	61340	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2389.00000	2404	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		69209.00000	68911	4.75	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1967.00000	1979	4.75	0.00	0.00
R157 On 03/08/2006 Bond Future			7.48100	7.44900		5.19	0.00	115.00
R157 On 03/08/2006 Bond Future	7.50	Call		17121.00000	15641	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		12964.00000	14094	5.19	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		7476.00000	6589	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		23855.00000	25578	4.89	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		30644.00000	28674	5.45	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		6351.00000	6991	5.45	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		46907.00000	44617	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		2868.00000	3189	5.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		64635.00000	62171	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1232.00000	1379	5.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		2308.00000	1934	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		39631.00000	41867	4.62	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		82903.00000	80356	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		510.00000	573	6.24	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		101226.00000	98642	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		208.00000	234	6.52	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		119370.00000	116770	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		84.00000	95	6.79	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		137238.00000	134632	7.07	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		35.00000	39	7.07	0.00	0.00
R157 On 02/11/2006 Bond Future			7.48700	7.45600		5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		23119.00000	21766	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		19619.00000	20734	5.39	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		35762.00000	34076	5.68	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		12600.00000	13382	5.68	0.00	158.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	7.25	Call		13073.00000	12108	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		29616.00000	31119	5.09	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		82981.00000	80731	6.52	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3041.00000	3258	6.52	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2368.00000	2089	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		60176.00000	62363	4.58	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		6222.00000	5640	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		43198.00000	45083	4.82	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		50383.00000	48441	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7933.00000	8458	5.96	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		66299.00000	64173	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4925.00000	5267	6.24	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		100041.00000	97711	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1884.00000	2021	6.81	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		117205.00000	114824	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1174.00000	1259	7.09	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		134285.00000	131870	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		714.00000	766	7.34	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		151219.00000	148785	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		436.00000	468	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		167883.00000	165433	7.58	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		209.00000	225	7.58	0.00	0.00
R157 On 01/02/2007 Bond Future			7.49900	7.47000		5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		29150.00000	27938	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		26825.00000	27860	5.67	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		18945.00000	17997	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		36159.00000	37459	5.37	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		11127.00000	10454	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		48252.00000	49827	5.10	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		41136.00000	39691	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		19635.00000	20438	5.95	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		54612.00000	52974	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14290.00000	14901	6.22	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		69211.00000	67421	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10418.00000	10876	6.51	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		84536.00000	82630	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7612.00000	7954	6.79	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		100310.00000	98315	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5589.00000	5842	7.08	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		116322.00000	114262	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4131.00000	4319	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		132419.00000	130310	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3077.00000	3217	7.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		148491.00000	146347	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2313.00000	2417	7.93	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		164166.00000	161987	7.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		1458.00000	1527	7.93	0.00	0.00
R186 On 03/08/2006 Bond Future			7.24700	7.20100		7.78	0.00	34.00
R186 On 03/08/2006 Bond Future	7.25	Call		26022.00000	22644	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		19515.00000	22247	8.35	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		10440.00000	8558	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		37631.00000	41858	7.78	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		2769.00000	2088	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		64938.00000	70366	7.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		48233.00000	43639	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		9256.00000	10771	8.91	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		74419.00000	69064	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		4146.00000	4900	9.47	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		102251.00000	96492	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1805.00000	2156	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		130102.00000	124118	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		561.00000	686	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		157754.00000	151682	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		149.00000	186	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		184714.00000	178614	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		34.00000	43	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		210815.00000	204708	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6.00000	8	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		236030.00000	229921	10.03	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	1	10.03	0.00	0.00
R186 On 02/11/2006 Bond Future			7.24400	7.19800		7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		36182.00000	32874	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		29325.00000	32085	8.37	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		19371.00000	17103	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		45965.00000	49765	7.82	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		8374.00000	7118	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		69678.00000	74490	7.36	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		57439.00000	53264	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		18340.00000	20233	8.93	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		81547.00000	76730	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		11362.00000	12613	9.48	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		107242.00000	101987	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7079.00000	7892	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		132693.00000	127089	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3613.00000	4077	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		158702.00000	152879	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1723.00000	1968	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		184671.00000	178723	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		767.00000	887	10.04	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		210213.00000	204199	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		319.00000	374	10.04	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2539.00000	2043	6.85	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		99870.00000	105443	6.85	0.00	0.00
R186 On 01/02/2007 Bond Future			7.24300	7.19800		8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		44985.00000	41786	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		38179.00000	40872	8.87	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		27234.00000	24835	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		53627.00000	57121	8.24	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		14549.00000	12973	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		75382.00000	79699	7.79	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		6415.00000	5556	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		102983.00000	108016	7.36	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		66022.00000	62155	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		27205.00000	29231	9.50	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		89191.00000	84802	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		19501.00000	21006	10.12	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		113554.00000	108773	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		14083.00000	15195	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		136960.00000	131826	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		8754.00000	9513	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		161175.00000	155777	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5237.00000	5732	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		185723.00000	180140	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3015.00000	3324	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		210227.00000	204520	10.72	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1670.00000	1855	10.72	0.00	0.00
R194 On 03/08/2006 Bond Future			7.13800	7.10800		1.18	0.00	55.00
R194 On 03/08/2006 Bond Future	7.00	Call		1826.00000	1638	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		3444.00000	3706	1.18	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4018.00000	3730	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		1895.00000	2056	1.31	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		530.00000	449	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5909.00000	6277	1.05	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6834.00000	6475	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		987.00000	1078	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10058.00000	9657	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		506.00000	554	1.53	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13507.00000	13083	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		267.00000	292	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17006.00000	16567	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		97.00000	107	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20592.00000	20146	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		31.00000	34	1.65	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		24204.00000	23756	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		8.00000	9	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27814.00000	27365	1.65	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	2	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future			7.10200	7.07700		1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		2805.00000	2654	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		3781.00000	3947	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		4790.00000	4594	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		2603.00000	2723	1.21	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1375.00000	1278	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		5528.00000	5748	1.01	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		3.00000	3	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		13771.00000	14086	0.65	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		60.00000	51	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10609.00000	10916	0.74	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		436.00000	392	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7780.00000	8053	0.88	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		7146.00000	6914	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		1809.00000	1893	1.32	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9751.00000	9494	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1277.00000	1337	1.43	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		12499.00000	12224	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		903.00000	944	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		15222.00000	14931	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		515.00000	541	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		18080.00000	17779	1.53	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		278.00000	293	1.53	0.00	0.00
R194 On 01/02/2007 Bond Future			7.07300	7.05800		1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		3525.00000	3445	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		4121.00000	4196	1.03	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		2092.00000	2031	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		5267.00000	5361	0.93	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		5204.00000	5108	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		3233.00000	3291	1.12	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		108.00000	101	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		11076.00000	11223	0.68	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		432.00000	411	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		8793.00000	8926	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1077.00000	1037	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		6840.00000	6954	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		7132.00000	7023	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		2601.00000	2646	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		9209.00000	9091	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2129.00000	2165	1.32	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		11393.00000	11267	1.42	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		1772.00000	1800	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		13404.00000	13270	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1252.00000	1273	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		15535.00000	15396	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		862.00000	877	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		17762.00000	17619	1.42	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		578.00000	588	1.42	0.00	0.00
R201 On 03/08/2006 Bond Future			7.46700	7.44100		4.93	0.00	26.00
R201 On 03/08/2006 Bond Future	7.50	Call		12712.00000	11732	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		8909.00000	9607	4.93	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		23811.00000	22499	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		4082.00000	4448	5.25	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		37142.00000	35635	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		1786.00000	1957	5.62	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		51454.00000	49851	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		766.00000	841	6.00	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		66060.00000	64414	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		328.00000	359	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		80585.00000	78916	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		90.00000	99	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		95002.00000	93326	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		21.00000	23	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		109201.00000	107524	6.38	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4.00000	5	6.38	0.00	0.00
R201 On 02/11/2006 Bond Future			7.47100	7.44700		4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		16920.00000	16071	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		13582.00000	14246	4.86	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8779.00000	8198	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		21301.00000	22233	4.50	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		3656.00000	3338	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		32336.00000	33530	4.22	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1080.00000	955	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		46222.00000	47611	3.94	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		27324.00000	26255	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		8420.00000	8864	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		39432.00000	38207	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5248.00000	5535	5.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		52460.00000	51129	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3275.00000	3458	5.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		65916.00000	64516	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2006.00000	2120	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		79341.00000	77887	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		975.00000	1035	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		92998.00000	91514	6.27	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		440.00000	469	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		106675.00000	105175	6.27	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		184.00000	197	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future			7.48000	7.45700		5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		20117.00000	19341	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		17475.00000	18113	5.01	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		11902.00000	11325	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		24739.00000	25576	4.66	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		6077.00000	5705	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		34677.00000	35719	4.37	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		2456.00000	2263	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		47108.00000	48330	4.07	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		30255.00000	29312	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		12412.00000	12884	5.40	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		42109.00000	41044	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		9338.00000	9687	5.94	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		53853.00000	52688	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		6421.00000	6671	6.18	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		66564.00000	65332	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		4733.00000	4916	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		78847.00000	77552	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		2874.00000	2994	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		91536.00000	90196	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1673.00000	1747	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		104439.00000	103069	6.58	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		932.00000	976	6.58	0.00	0.00
R203 On 03/08/2006 Bond Future			7.49400	7.46300		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		16973.00000	15631	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		14112.00000	15167	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8696.00000	7827	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		25369.00000	26898	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		3776.00000	3307	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		40463.00000	42392	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		28755.00000	26976	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		6825.00000	7443	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		43369.00000	41273	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		2822.00000	3124	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		59706.00000	57430	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		985.00000	1107	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		76753.00000	74395	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		288.00000	328	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		93862.00000	91474	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		70.00000	81	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		110725.00000	108329	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		14.00000	16	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.49900	7.46900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		22683.00000	21438	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		20323.00000	21362	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		14275.00000	13352	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		31148.00000	32509	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		8280.00000	7654	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		44849.00000	46507	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2110.00000	1898	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		79508.00000	81580	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		4389.00000	4004	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		61129.00000	63028	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		33513.00000	31961	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12370.00000	13102	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		46470.00000	44658	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		6983.00000	7455	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		61042.00000	59035	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		3638.00000	3916	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		76647.00000	74511	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1743.00000	1891	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		92764.00000	90552	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		765.00000	837	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.50900	7.48000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		27222.00000	26056	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		25724.00000	26729	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		18884.00000	17963	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		36308.00000	37558	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4536.00000	4218	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		81452.00000	83305	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		7742.00000	7259	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		64362.00000	66049	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		12437.00000	11749	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		49230.00000	50713	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		37435.00000	36033	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		17450.00000	18219	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		49349.00000	47734	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11301.00000	11857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		62668.00000	60878	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6970.00000	7351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		77031.00000	75106	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4086.00000	4331	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		92073.00000	90052	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2273.00000	2422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		107472.00000	105387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1198.00000	1284	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			7.49500	7.46400		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		45931.00000	43716	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		3120.00000	3447	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.49900	7.46900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		25240.00000	23912	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		22731.00000	23831	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		16269.00000	15268	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		34221.00000	35648	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		9733.00000	9036	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		48685.00000	50416	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2702.00000	2447	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		85340.00000	87512	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		5362.00000	4920	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		65871.00000	67856	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		36632.00000	34993	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14187.00000	14975	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		50151.00000	48246	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8279.00000	8802	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		65305.00000	63196	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4500.00000	4819	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		81528.00000	79279	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2271.00000	2450	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		98304.00000	95968	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1062.00000	1154	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		115233.00000	112849	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		459.00000	503	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.50600	7.47700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		29406.00000	28157	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		27570.00000	28635	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		20504.00000	19513	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		38853.00000	40176	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		13585.00000	12841	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		52644.00000	54213	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		5027.00000	4679	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		87135.00000	89101	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		8515.00000	7989	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		68821.00000	70609	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		40262.00000	38763	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		18750.00000	19565	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		52882.00000	51160	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		12188.00000	12780	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		66950.00000	65042	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7555.00000	7961	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		82086.00000	80036	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		4457.00000	4721	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		97908.00000	95756	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2500.00000	2661	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		114078.00000	111858	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1331.00000	1424	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.48200	7.44800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		47458.00000	44992	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3014.00000	3368	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.48400	7.45100		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		16236.00000	14744	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		12222.00000	13436	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		7460.00000	6578	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		24160.00000	25985	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		2735.00000	2329	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		40740.00000	43041	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		774.00000	634	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		60695.00000	63260	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		45467.00000	43033	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1722.00000	1995	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		29267.00000	27211	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		5110.00000	5760	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		63254.00000	60636	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		460.00000	548	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		81419.00000	78735	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		96.00000	118	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		99363.00000	96661	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		16.00000	20	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		116884.00000	114179	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2.00000	3	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.48900	7.45700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		30849.00000	29430	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		27367.00000	28541	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		21657.00000	20526	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		38653.00000	40115	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		14457.00000	13603	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		52508.00000	54247	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		9136.00000	8528	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		68834.00000	70820	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		41982.00000	40287	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		18579.00000	19477	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		54847.00000	52906	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		12063.00000	12715	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		69116.00000	66970	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7475.00000	7923	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		84402.00000	82099	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4413.00000	4704	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		100323.00000	97908	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2479.00000	2658	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		116544.00000	114055	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1324.00000	1428	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5441.00000	5036	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		87399.00000	89587	8.55	0.00	0.00

Total for Derivatives:							5.00	2,994.00
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Grand Total:							5.00	50,002,994.00
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