



Daily MTM Report

Daily summary for 19/05/2006

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			7.50000	7.49500			0.00	0.00
R157 On 15/09/2015 Bond			7.71000	7.70500			0.00	0.00
R186 On 21/12/2026 Bond			7.49000	7.48500			0.00	0.00
R194 On 28/02/2008 Bond			7.38000	7.38000			0.00	0.00
R201 On 21/12/2014 Bond			7.70500	7.69500			0.00	0.00
R203 On 15/09/2017 Bond			7.72500	7.72000			0.00	0.00
R204 On 21/12/2018 Bond			7.72500	7.72000			0.00	0.00
R207 On 15/01/2020 Bond			7.70900	7.70600			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			242.39600	242.45700		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		124626.00000	124015	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		56.00000	55	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			246.78800	246.86500		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		168767.00000	167998	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		117.00000	118	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.29800	251.38700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		213950.00000	213061	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		80.00000	81	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.47900	7.47400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.71100	7.70800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.44700	7.44200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.36500	7.36500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.67000	7.66100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.70700	7.70300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.69200	7.68800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.67900	7.67600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.27200	7.28900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1048.00000	1016	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		340.00000	350	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.49200	7.50200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1716.00000	1697	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		487.00000	492	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.61700	7.61900		0.36	0.00	35.00
JFRA On 01/02/2007 jFra	7.50	Call		1374.00000	1369	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1083.00000	1083	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.74000	7.73300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1748.00000	1755	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	1168	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.75900	7.76700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1969.00000	1957	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1316.00000	1323	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.84700	7.86000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2379.00000	2358	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1433.00000	1445	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.88800	7.88800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26675.00000	26653	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25708.00000	25689	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.68400	7.69500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13826.00000	13642	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		5592.00000	5610	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.76800	7.78400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18972.00000	18754	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		9102.00000	9179	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.84900	7.86600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		26835.00000	26209	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1503.00000	1566	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.89000	7.90600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		30923.00000	30389	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3987.00000	4099	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.88900	7.90300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		45123.00000	44200	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		190.00000	204	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.90800	7.92300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		47465.00000	46531	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1226.00000	1298	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.79100	6.79300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.84900	6.85500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.96900	6.98000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96800	6.97400		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.57000	7.55000		2.45	5.00	749.00
R153 On 03/08/2006 Bond Future	7.50	Call		5056.00000	4679	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6977.00000	7368	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1621.00000	1444	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13211.00000	13801	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		276.00000	231	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		21633.00000	22356	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		10866.00000	10307	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3218.00000	3427	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		18443.00000	17769	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1323.00000	1416	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26996.00000	26264	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		500.00000	537	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		35955.00000	35200	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		179.00000	192	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		45025.00000	44261	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		62.00000	66	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		54077.00000	53311	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		21.00000	22	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.53600	7.52900		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		8276.00000	8128	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9327.00000	9432	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		4078.00000	3977	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14234.00000	14387	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1508.00000	1456	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20859.00000	21060	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		28106.00000	27874	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2364.00000	2386	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		35871.00000	35629	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1371.00000	1382	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		356.00000	339	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		28992.00000	29228	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		13923.00000	13736	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5956.00000	6022	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		20653.00000	20439	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3756.00000	3795	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		41.00000	38	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		38053.00000	38303	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		43955.00000	43707	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		779.00000	785	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		52234.00000	51983	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		467.00000	470	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		60559.00000	60306	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		283.00000	283	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.55400	7.54400		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		10223.00000	10039	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11716.00000	11871	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		6084.00000	5947	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16104.00000	16306	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2981.00000	2893	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21607.00000	21858	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		274.00000	259	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		36353.00000	36677	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1115.00000	1071	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28427.00000	28722	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		15381.00000	15157	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8425.00000	8540	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		21335.00000	21079	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6007.00000	6090	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		27899.00000	27618	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4276.00000	4334	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		34906.00000	34607	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3063.00000	3103	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		42195.00000	41884	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2207.00000	2235	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		49663.00000	49343	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1604.00000	1623	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		57233.00000	56907	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1177.00000	1190	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.76500	7.74000		4.40	5.00	122.00
R157 On 03/08/2006 Bond Future	7.75	Call		12630.00000	11551	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		11832.00000	12746	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		4377.00000	3832	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		23716.00000	25164	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		931.00000	766	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		40805.00000	42634	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		25676.00000	24147	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5132.00000	5596	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		41831.00000	40032	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1923.00000	2118	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		96.00000	72	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		60914.00000	62884	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		59545.00000	57622	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		648.00000	717	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		77726.00000	75754	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		203.00000	225	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		95851.00000	93864	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		60.00000	67	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		113726.00000	111734	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		17.00000	19	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.74500	7.73900		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		18404.00000	18111	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		17547.00000	17721	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		9198.00000	8997	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28002.00000	28269	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		3634.00000	3524	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		42482.00000	42839	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		60953.00000	60513	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3318.00000	3345	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		164.00000	155	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		80276.00000	80734	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1012.00000	969	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		60292.00000	60718	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		30713.00000	30348	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10567.00000	10670	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		45083.00000	44670	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6013.00000	6069	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		77652.00000	77196	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1799.00000	1811	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		94692.00000	94229	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		965.00000	970	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		111760.00000	111293	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		493.00000	494	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		128728.00000	128261	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		249.00000	249	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		145467.00000	144999	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		97.00000	97	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.76400	7.75600		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		22341.00000	21992	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22797.00000	23055	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		13056.00000	12797	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		32687.00000	33036	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		6473.00000	6308	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		45644.00000	46086	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2547.00000	2462	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		61628.00000	62151	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		33971.00000	33546	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15607.00000	15789	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		47246.00000	46762	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10410.00000	10534	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		61830.00000	61304	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6863.00000	6944	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		77261.00000	76705	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4497.00000	4548	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		93175.00000	92599	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2941.00000	2973	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		109234.00000	108646	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1850.00000	1869	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		125378.00000	124782	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1157.00000	1169	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		141363.00000	140761	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		612.00000	618	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.49700	7.49200		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		18721.00000	18275	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		17700.00000	17892	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		6237.00000	5995	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		37688.00000	38083	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1301.00000	1221	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		66448.00000	67006	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		135.00000	122	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		100260.00000	100886	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		39048.00000	38467	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6731.00000	6788	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		64588.00000	63956	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2098.00000	2105	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		92135.00000	91494	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		550.00000	547	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		119745.00000	119106	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		97.00000	95	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		146737.00000	146098	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		13.00000	12	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		172853.00000	172215	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1.00000	1	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		198073.00000	197435	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			7.50100	7.49500		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		27700.00000	27230	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		27067.00000	27357	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		13730.00000	13413	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		45339.00000	45782	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		5554.00000	5382	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		70613.00000	71201	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1643.00000	1574	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		101413.00000	102104	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		46642.00000	46049	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14923.00000	15089	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		69392.00000	68716	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7694.00000	7778	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		94366.00000	93644	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3752.00000	3790	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		120029.00000	119283	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1516.00000	1530	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		145985.00000	145230	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		547.00000	551	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		171604.00000	170845	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		177.00000	178	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		328.00000	310	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		136125.00000	136867	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.50300	7.49700		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		37736.00000	37276	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		37359.00000	37653	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		21595.00000	21252	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		53229.00000	53640	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		10040.00000	9826	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		74873.00000	75414	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3744.00000	3638	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		103017.00000	103665	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		983.00000	946	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		135990.00000	136707	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		57385.00000	56832	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		26136.00000	26337	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		79352.00000	78731	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		18321.00000	18455	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		100934.00000	100263	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11168.00000	11252	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		123980.00000	123274	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6482.00000	6530	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		147849.00000	147120	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3580.00000	3606	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		171998.00000	171257	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1881.00000	1894	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.40600	7.40600		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		3121.00000	3106	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1723.00000	1708	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		1159.00000	1146	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3485.00000	3472	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		269.00000	263	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6337.00000	6331	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		26.00000	25	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9854.00000	9853	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5888.00000	5876	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		785.00000	773	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9110.00000	9102	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		319.00000	311	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12551.00000	12548	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		90.00000	87	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16133.00000	16132	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		20.00000	19	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		19750.00000	19750	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		4.00000	3	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23363.00000	23363	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			7.42600	7.42000		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3654.00000	3604	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2648.00000	2673	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1956.00000	1919	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4099.00000	4137	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		842.00000	820	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6149.00000	6202	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		225.00000	217	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8709.00000	8776	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		18098.00000	18174	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	1	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		14881.00000	14957	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		37.00000	35	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11712.00000	11786	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5794.00000	5733	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1651.00000	1666	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8298.00000	8231	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1032.00000	1040	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10903.00000	10831	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		528.00000	532	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13718.00000	13644	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		246.00000	248	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.44800	7.43700		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4175.00000	4109	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3531.00000	3577	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2721.00000	2667	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4636.00000	4695	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1637.00000	1597	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6121.00000	6194	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		745.00000	721	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7807.00000	7896	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		8.00000	8	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		14863.00000	14975	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		65.00000	61	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12312.00000	12421	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		264.00000	253	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		9914.00000	10015	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5919.00000	5842	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2725.00000	2760	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7825.00000	7739	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		2091.00000	2118	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		9689.00000	9595	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1424.00000	1443	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11721.00000	11622	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		935.00000	948	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		13889.00000	13785	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		591.00000	600	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.72400	7.71400		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		10596.00000	10195	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		8322.00000	8553	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		3588.00000	3373	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		17240.00000	17658	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		21502.00000	20970	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3602.00000	3701	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		34658.00000	34061	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1425.00000	1460	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		48824.00000	48201	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		546.00000	557	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		63248.00000	62617	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		208.00000	210	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		77579.00000	76946	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		52.00000	53	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		91752.00000	91120	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		10.00000	10	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.74000	7.72800		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		16074.00000	15645	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		14715.00000	15027	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		8032.00000	7738	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		22241.00000	22688	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3373.00000	3209	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		33441.00000	34018	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		906.00000	845	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		47132.00000	47812	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		125.00000	113	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		62814.00000	63543	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		26147.00000	25612	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9508.00000	9715	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		37687.00000	37077	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		6049.00000	6180	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		50254.00000	49594	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3891.00000	3972	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		62843.00000	62146	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		2024.00000	2069	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		75989.00000	75270	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		978.00000	1000	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		89382.00000	88651	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		438.00000	448	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.75500	7.74200		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		18535.00000	18100	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18053.00000	18402	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		10655.00000	10335	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25374.00000	25837	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		5126.00000	4926	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		35324.00000	35907	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1970.00000	1870	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		47930.00000	48614	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		524.00000	489	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		62537.00000	63286	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		28730.00000	28202	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13320.00000	13575	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		39204.00000	38603	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		9133.00000	9315	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		51072.00000	50418	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6602.00000	6732	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		62633.00000	61934	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4022.00000	4106	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		74837.00000	74105	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2335.00000	2387	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		87436.00000	86683	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1290.00000	1320	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.74000	7.73500		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		14570.00000	14284	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		13439.00000	13530	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		6928.00000	6731	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		24866.00000	25046	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		2707.00000	2598	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		40180.00000	40448	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		847.00000	800	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		58334.00000	58664	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		25927.00000	25579	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6180.00000	6209	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		40288.00000	39912	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2367.00000	2368	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		56409.00000	56027	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		743.00000	738	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		73181.00000	72801	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		189.00000	186	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		89950.00000	89572	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		39.00000	38	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.75400	7.74800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		20330.00000	20042	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		20181.00000	20339	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		12456.00000	12237	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		31091.00000	31316	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6986.00000	6833	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		44853.00000	45146	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3553.00000	3458	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		61116.00000	61466	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		664.00000	638	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		99056.00000	99476	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1626.00000	1573	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		79360.00000	79752	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		30664.00000	30318	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		12172.00000	12271	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		43184.00000	42794	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6775.00000	6830	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		57371.00000	56953	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3461.00000	3488	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		72621.00000	72187	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1616.00000	1627	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.76900	7.76200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		24877.00000	24570	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		25754.00000	25958	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		17009.00000	16762	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		36373.00000	36637	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		11012.00000	10824	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		49297.00000	49621	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2056.00000	2001	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		99833.00000	100290	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3845.00000	3756	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		81325.00000	81748	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		6718.00000	6585	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		64372.00000	64749	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		34622.00000	34260	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		17436.00000	17584	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		46088.00000	45679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		11252.00000	11353	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		58986.00000	58540	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6903.00000	6967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		72956.00000	72484	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4017.00000	4055	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		87626.00000	87136	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2214.00000	2235	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			7.74000	7.73500		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		27564.00000	27194	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6699.00000	6729	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.75200	7.74600		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		22730.00000	22421	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		22415.00000	22579	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		14307.00000	14066	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		33928.00000	34160	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		8307.00000	8135	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		48389.00000	48690	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4413.00000	4302	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		65496.00000	65857	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		926.00000	892	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		105693.00000	106132	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2129.00000	2064	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		84768.00000	85175	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		33607.00000	33239	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		13864.00000	13969	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		46660.00000	46247	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7985.00000	8044	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		61390.00000	60947	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4263.00000	4293	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		77215.00000	76755	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2102.00000	2115	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		93599.00000	93132	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		956.00000	960	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.76400	7.75700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		26917.00000	26588	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		27461.00000	27675	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		18514.00000	18248	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		38734.00000	39012	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		12069.00000	11866	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		52474.00000	52815	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		7421.00000	7276	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		68535.00000	68933	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2314.00000	2253	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		106478.00000	106961	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4285.00000	4188	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		86647.00000	87093	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		37273.00000	36886	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		18635.00000	18791	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		49407.00000	48971	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12068.00000	12175	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		63013.00000	62538	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		7440.00000	7508	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		77711.00000	77209	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4358.00000	4399	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		93113.00000	92593	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2421.00000	2444	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.72400	7.72000		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		28684.00000	28367	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6488.00000	6493	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.73300	7.72900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		14147.00000	13940	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		12477.00000	12588	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		6168.00000	6039	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		24639.00000	24829	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		2104.00000	2043	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		41290.00000	41548	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		542.00000	521	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		61034.00000	61331	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		103.00000	97	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		82509.00000	82822	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		26433.00000	26163	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		5175.00000	5224	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		42017.00000	41714	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1709.00000	1724	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		59277.00000	58962	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		440.00000	443	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		76948.00000	76630	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		87.00000	88	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		94409.00000	94090	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		13.00000	13	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.74200	7.73700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		28226.00000	27968	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		27204.00000	27339	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		19557.00000	19345	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		38456.00000	38637	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		12853.00000	12688	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		52231.00000	52459	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		7974.00000	7854	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		68406.00000	68679	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4649.00000	4567	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		86728.00000	87039	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		38833.00000	38534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		18430.00000	18525	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		51183.00000	50852	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		11924.00000	11986	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		64958.00000	64602	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		7351.00000	7388	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		79772.00000	79399	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4310.00000	4331	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		95239.00000	94856	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2400.00000	2410	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2537.00000	2484	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		106875.00000	107216	8.55	0.00	0.00

Total for Derivatives:							10.00	2,541.00
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Grand Total:							10.00	2,541.00
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