



Daily MTM Report

Daily summary for 25/05/2006

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			7.48500	7.50000			0.00	0.00
R157 On 15/09/2015 Bond			7.69500	7.71000			0.00	0.00
R186 On 21/12/2026 Bond			7.48000	7.49500			0.00	0.00
R194 On 28/02/2008 Bond			7.36500	7.38000			0.00	0.00
R201 On 21/12/2014 Bond			7.69000	7.70500			0.00	0.00
R203 On 15/09/2017 Bond			7.71500	7.73000			0.00	0.00
R204 On 21/12/2018 Bond			7.71500	7.73000			0.00	0.00
R207 On 15/01/2020 Bond			7.69900	7.71500			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			242.55800	242.37800		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		123820.00000	125612	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		40.00000	32	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			246.95800	246.78500		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		167953.00000	169672	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		103.00000	92	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.47300	251.31000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		213173.00000	214797	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		73.00000	67	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.82900	7.85100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.94500	7.96200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.84200	7.88800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.57700	7.58800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.91100	7.92900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.93400	7.95300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.89500	7.91900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.88900	7.91700		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			7.25100	7.27600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1004.00000	959	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		328.00000	344	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.50200	7.51100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1716.00000	1698	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		465.00000	469	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.60900	7.62300		0.36	0.00	35.00
JFRA On 01/02/2007 jFra	7.50	Call		1365.00000	1344	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1064.00000	1078	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.76300	7.77300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1791.00000	1775	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		1123.00000	1132	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.75700	7.77000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1963.00000	1943	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1302.00000	1314	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.86500	7.87600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2393.00000	2375	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1405.00000	1415	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.88700	7.89700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26561.00000	26526	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25572.00000	25565	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.68700	7.70500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13606.00000	13335	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		5187.00000	5248	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.77600	7.79800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18897.00000	18610	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		8770.00000	8888	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.87200	7.89400		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		27651.00000	26835	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1180.00000	1254	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.91600	7.93900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		31815.00000	31046	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3539.00000	3700	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.91200	7.92800		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		46716.00000	45665	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		117.00000	128	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.93300	7.94900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		48970.00000	47976	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1007.00000	1072	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			6.83400	6.83600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94400	6.94700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.95000	6.95400		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.53500	7.55000		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		4820.00000	5043	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6742.00000	6389	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1465.00000	1554	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13054.00000	12568	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		225.00000	243	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		21582.00000	21024	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		10643.00000	11010	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2996.00000	2786	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		18290.00000	18762	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1170.00000	1067	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26911.00000	27443	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		416.00000	371	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		35915.00000	36473	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		139.00000	121	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		45007.00000	45577	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		44.00000	38	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		54070.00000	54644	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		14.00000	12	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.51800	7.53400		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		8031.00000	8286	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9262.00000	8938	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3892.00000	4050	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14229.00000	13808	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1401.00000	1476	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		20933.00000	20428	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		27835.00000	28303	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2274.00000	2163	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		35620.00000	36128	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1300.00000	1229	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		317.00000	339	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		29133.00000	28576	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		13648.00000	13992	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5862.00000	5626	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		20373.00000	20789	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3657.00000	3493	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		34.00000	37	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		38227.00000	37651	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		43723.00000	44258	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		728.00000	684	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		52016.00000	52568	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		430.00000	402	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		60351.00000	60913	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		256.00000	239	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.53300	7.54900		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		10014.00000	10255	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11676.00000	11375	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		5913.00000	6086	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16103.00000	15733	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2862.00000	2967	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21658.00000	21221	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		251.00000	266	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		36499.00000	35972	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1051.00000	1101	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28533.00000	28040	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		15149.00000	15453	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8362.00000	8124	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		21092.00000	21451	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5934.00000	5750	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		27655.00000	28058	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4201.00000	4062	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		34666.00000	35103	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2992.00000	2887	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		41962.00000	42426	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2144.00000	2065	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		49438.00000	49921	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1549.00000	1489	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		57016.00000	57513	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1130.00000	1085	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.73250	7.74500		4.40	0.00	122.00
R157 On 03/08/2006 Bond Future	7.75	Call		11940.00000	12372	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		11541.00000	10976	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		3915.00000	4100	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		23653.00000	22840	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		754.00000	798	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		41028.00000	40073	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24963.00000	25643	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4818.00000	4500	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		41219.00000	42071	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1711.00000	1565	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		66.00000	70	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		61283.00000	60290	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		59038.00000	59979	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		539.00000	482	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		77280.00000	78258	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		156.00000	137	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		95434.00000	96426	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		43.00000	36	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		113321.00000	114317	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		11.00000	9	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.72800	7.74400		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		17880.00000	18470	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		17413.00000	16755	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		8792.00000	9162	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		27987.00000	27109	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		3387.00000	3567	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		42625.00000	41557	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		60419.00000	61485	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3173.00000	2991	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		139.00000	151	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		80640.00000	79404	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		907.00000	968	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		60578.00000	59391	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		30139.00000	30929	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10383.00000	9926	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		44516.00000	45467	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5836.00000	5540	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		77156.00000	78296	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1693.00000	1586	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		94230.00000	95416	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		892.00000	831	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		111324.00000	112538	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		447.00000	413	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		128311.00000	129540	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		222.00000	203	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		145064.00000	146304	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		84.00000	76	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.74500	7.76100		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		21887.00000	22458	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		22723.00000	22078	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		12685.00000	13088	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		32696.00000	31884	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		6213.00000	6457	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		45764.00000	44792	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2401.00000	2518	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		61862.00000	60764	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		33469.00000	34194	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15485.00000	14994	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		46729.00000	47584	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10273.00000	9912	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		61318.00000	62276	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6731.00000	6473	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		76764.00000	77798	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4379.00000	4199	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		92698.00000	93788	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2843.00000	2718	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		108779.00000	109910	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1774.00000	1690	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		124942.00000	126102	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1101.00000	1046	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		140947.00000	142130	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		576.00000	544	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.48700	7.50200		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		17346.00000	18205	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		17601.00000	16546	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		5403.00000	5756	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		38128.00000	36567	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1007.00000	1088	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		67430.00000	65597	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		88.00000	96	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		101489.00000	99583	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		37496.00000	38870	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6454.00000	5914	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		63114.00000	64818	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1900.00000	1690	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		90770.00000	92621	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		461.00000	397	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		118446.00000	120347	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		73.00000	60	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		145457.00000	147369	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		8.00000	7	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		171577.00000	173491	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		196797.00000	198711	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			7.49000	7.50500		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		26561.00000	27451	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		27194.00000	26184	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		12898.00000	13436	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		45773.00000	44412	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		5067.00000	5324	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		71392.00000	69749	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1436.00000	1525	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		102472.00000	100661	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		45323.00000	46549	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		14870.00000	14195	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		68008.00000	69500	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7576.00000	7168	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		92987.00000	94660	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3639.00000	3412	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		118689.00000	120483	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1442.00000	1335	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		144680.00000	146536	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		508.00000	464	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		170321.00000	172205	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		159.00000	144	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		270.00000	290	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		137333.00000	135453	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.49200	7.50700		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		36654.00000	37551	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		37534.00000	36545	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		20749.00000	21381	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		53640.00000	52385	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		9487.00000	9855	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		75577.00000	74058	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3456.00000	3624	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		103986.00000	102267	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		877.00000	931	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		137141.00000	135308	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		56144.00000	57272	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		26152.00000	25394	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		78019.00000	79334	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		18245.00000	17674	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		99575.00000	101064	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11066.00000	10669	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		122624.00000	124249	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6382.00000	6122	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		146510.00000	148235	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3498.00000	3337	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		170682.00000	172475	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1822.00000	1728	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.38900	7.40700		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		3021.00000	3168	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1638.00000	1517	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		1078.00000	1154	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3418.00000	3227	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		231.00000	253	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6314.00000	6068	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		20.00000	22	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9862.00000	9597	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5803.00000	6006	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		714.00000	649	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9051.00000	9288	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		274.00000	244	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12518.00000	12776	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		72.00000	62	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16112.00000	16378	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		15.00000	12	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		19734.00000	20001	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2.00000	2	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23348.00000	23616	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			7.40400	7.42100		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3592.00000	3702	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2598.00000	2494	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1901.00000	1976	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4057.00000	3917	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		804.00000	844	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6123.00000	5949	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		208.00000	223	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8705.00000	8505	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		18111.00000	17897	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	1	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		14893.00000	14680	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		33.00000	36	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11720.00000	11509	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5732.00000	5873	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1602.00000	1529	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8243.00000	8407	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		990.00000	940	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10860.00000	11045	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		498.00000	468	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13687.00000	13885	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		228.00000	212	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.41900	7.43600		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4136.00000	4221	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3482.00000	3393	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2684.00000	2750	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4589.00000	4481	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1605.00000	1652	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6079.00000	5952	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		723.00000	751	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7775.00000	7629	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		14852.00000	14679	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		60.00000	64	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12298.00000	12128	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		253.00000	265	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		9893.00000	9731	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5880.00000	5981	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2676.00000	2603	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7788.00000	7903	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		2044.00000	1985	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		9658.00000	9788	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1384.00000	1339	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11699.00000	11840	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		902.00000	870	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		13874.00000	14026	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		566.00000	544	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.70800	7.72400		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		9883.00000	10368	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		8241.00000	7714	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		3139.00000	3354	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		17424.00000	16626	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		20706.00000	21434	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3437.00000	3153	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		33894.00000	34775	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1293.00000	1162	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		48112.00000	49069	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		467.00000	412	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		62574.00000	63564	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		167.00000	144	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		76932.00000	77938	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		39.00000	32	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		91116.00000	92127	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		7.00000	5	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.72200	7.73800		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		15477.00000	15944	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		14736.00000	14215	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		7588.00000	7890	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		22415.00000	21727	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3101.00000	3255	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		33787.00000	32952	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		796.00000	848	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		47639.00000	46703	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		102.00000	111	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		63409.00000	62429	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		25464.00000	26075	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9442.00000	9065	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		36968.00000	37692	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		5947.00000	5683	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		49529.00000	50335	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3783.00000	3601	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		62143.00000	63023	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1941.00000	1833	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		75316.00000	76245	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		922.00000	863	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		88732.00000	89691	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		405.00000	375	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.73600	7.75100		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		18045.00000	18472	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18105.00000	17628	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		10269.00000	10572	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25530.00000	24929	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		4867.00000	5048	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		35606.00000	34883	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1831.00000	1916	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		48333.00000	47514	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		472.00000	500	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		63027.00000	62151	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		28166.00000	28698	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13298.00000	12926	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		38605.00000	39229	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		9077.00000	8796	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		50453.00000	51145	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6526.00000	6314	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		62021.00000	62780	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3952.00000	3806	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		74237.00000	75047	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2278.00000	2183	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		86851.00000	87698	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1248.00000	1190	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.72900	7.74400		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		13664.00000	14156	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		13212.00000	12572	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		6233.00000	6492	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		24850.00000	23977	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		2294.00000	2399	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		40446.00000	39419	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		662.00000	693	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		58828.00000	57727	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		24969.00000	25713	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5901.00000	5513	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		39403.00000	40347	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2160.00000	1973	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		55624.00000	56685	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		637.00000	566	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		72463.00000	73574	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		149.00000	128	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		89260.00000	90387	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		28.00000	23	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.74200	7.75800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		19588.00000	20132	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		20182.00000	19537	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		11844.00000	12217	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		31220.00000	30406	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6530.00000	6761	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		45140.00000	44182	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3252.00000	3379	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		61557.00000	60496	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		575.00000	601	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		99709.00000	98547	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1451.00000	1512	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		79926.00000	78800	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		29842.00000	30562	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		12092.00000	11624	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		42335.00000	43213	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6668.00000	6358	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		56531.00000	57534	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3364.00000	3179	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		71808.00000	72896	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1545.00000	1446	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.75600	7.77200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		24214.00000	24755	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		25821.00000	25193	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		16442.00000	16849	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		36535.00000	35775	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		10555.00000	10843	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		49570.00000	48691	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1901.00000	1968	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		100409.00000	99307	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3605.00000	3722	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		81816.00000	80765	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		6375.00000	6565	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		64758.00000	63781	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		33890.00000	34566	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		17433.00000	16941	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		45314.00000	46117	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		11207.00000	10842	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		58195.00000	59108	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6841.00000	6586	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		72166.00000	73166	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3956.00000	3788	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		86846.00000	87911	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2163.00000	2060	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			7.72900	7.74500		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		26486.00000	27327	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6419.00000	5983	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.74100	7.75600		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		21922.00000	22458	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		22394.00000	21749	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		13629.00000	14002	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		34037.00000	33230	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		7790.00000	8026	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		48659.00000	47715	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4058.00000	4193	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		65928.00000	64882	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		809.00000	839	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		106363.00000	105213	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1912.00000	1980	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		85338.00000	84225	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		32719.00000	33421	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		13764.00000	13285	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		45744.00000	46599	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7857.00000	7530	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		60485.00000	61463	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4145.00000	3942	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		76339.00000	77405	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2014.00000	1899	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		92756.00000	93877	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		899.00000	839	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.75200	7.76700		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		26206.00000	26746	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		27526.00000	26901	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		17903.00000	18311	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		38899.00000	38142	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		11574.00000	11864	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		52755.00000	51881	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		7047.00000	7239	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		68937.00000	67965	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2143.00000	2211	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		107083.00000	105986	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4022.00000	4141	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		87160.00000	86114	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		36489.00000	37162	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		18627.00000	18136	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		48581.00000	49379	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12018.00000	11652	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		62169.00000	63077	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		7372.00000	7115	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		76868.00000	77863	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4291.00000	4121	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		92282.00000	93341	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2366.00000	2260	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.71300	7.72900		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		27654.00000	28517	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6182.00000	5757	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.72200	7.73800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		13533.00000	14163	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		12579.00000	11935	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		5752.00000	6090	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		24940.00000	24004	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1892.00000	2028	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		41795.00000	40657	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		465.00000	504	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		61673.00000	60438	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		83.00000	91	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		83205.00000	81940	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		25706.00000	26628	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		5165.00000	4812	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		41266.00000	42393	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1675.00000	1527	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		58540.00000	59768	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		420.00000	373	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		76225.00000	77488	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		80.00000	69	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		93691.00000	94963	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		12.00000	10	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.73100	7.74600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		27537.00000	28096	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		27222.00000	26601	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		18956.00000	19382	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		38563.00000	37809	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		12360.00000	12666	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		52446.00000	51571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		7596.00000	7801	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		68736.00000	67760	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4380.00000	4507	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		87167.00000	86114	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		38081.00000	38775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		18386.00000	17900	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		50399.00000	51218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		11848.00000	11486	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		64165.00000	65092	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		7266.00000	7012	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		78987.00000	79999	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4232.00000	4065	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		94470.00000	95545	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2339.00000	2234	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2359.00000	2433	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		107406.00000	106299	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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