



Daily MTM Report

Daily summary for 16/05/2006

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			7.42500	7.50000			0.00	0.00
R157 On 15/09/2015 Bond			7.65000	7.73000			0.00	0.00
R186 On 21/12/2026 Bond			7.43000	7.51500			0.00	0.00
R194 On 28/02/2008 Bond			7.31500	7.39000			0.00	0.00
R201 On 21/12/2014 Bond			7.64500	7.72000			0.00	0.00
R203 On 15/09/2017 Bond			7.66500	7.74500			0.00	0.00
R204 On 21/12/2018 Bond			7.66500	7.74500			0.00	0.00
R207 On 15/01/2020 Bond			7.65100	7.73100			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			243.14200	242.20200		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		122099.00000	131460	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		79.00000	40	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			247.56900	246.61200		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		166261.00000	175779	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		141.00000	89	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			252.08700	251.13700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		211463.00000	220933	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		93.00000	63	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.41000	7.48100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.65600	7.73500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.38900	7.47300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.31000	7.37800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.61600	7.68700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.65000	7.72900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.63700	7.71300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.62500	7.69900		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			7.28100	7.33700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1139.00000	1042	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		314.00000	354	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.45800	7.55500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1814.00000	1648	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		456.00000	527	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.55700	7.67100		0.36	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		1451.00000	1299	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1032.00000	1159	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.66000	7.78900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1832.00000	1653	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		1125.00000	1262	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.68900	7.80900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2033.00000	1867	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1277.00000	1405	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.77000	7.90200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2449.00000	2248	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1392.00000	1538	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.80500	7.94000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26799.00000	26618	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25708.00000	25851	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.63300	7.73900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		14510.00000	13222	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		5465.00000	6131	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.71400	7.82200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		19513.00000	18275	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		8946.00000	9693	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.80700	7.88900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		27731.00000	24863	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1473.00000	1924	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.84300	7.92500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		31608.00000	29013	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3910.00000	4626	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.85700	7.94100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		47642.00000	42159	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		157.00000	295	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.87500	7.96100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		49852.00000	44597	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1067.00000	1554	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.79600	6.79800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.86600	6.87300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.99400	7.00200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97700	6.97700		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.48300	7.54000		2.45	0.00	744.00
R153 On 03/08/2006 Bond Future	7.50	Call		5345.00000	6383	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		6883.00000	5729	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1781.00000	2284	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		12987.00000	11297	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		324.00000	462	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		21297.00000	19243	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		11239.00000	12775	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3207.00000	2552	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		18845.00000	20717	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1341.00000	1022	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		27398.00000	29451	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		519.00000	380	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		36351.00000	38487	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		191.00000	135	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		45415.00000	47585	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		68.00000	46	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		54464.00000	56648	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		24.00000	16	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.44900	7.53500		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		8250.00000	9810	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9517.00000	7960	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		4074.00000	5106	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14447.00000	12361	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1514.00000	2045	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		21082.00000	18495	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		27984.00000	30603	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2460.00000	1961	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		35721.00000	38527	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1438.00000	1125	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		361.00000	543	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		29214.00000	26278	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		13864.00000	15884	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6115.00000	5016	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		20562.00000	22932	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3882.00000	3134	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		42.00000	74	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		38271.00000	35185	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		43783.00000	46711	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		825.00000	635	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		52048.00000	55048	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		499.00000	380	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		60363.00000	63406	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		304.00000	229	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.45900	7.55000		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		10188.00000	11719	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11884.00000	10326	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		6068.00000	7203	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16291.00000	14337	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2977.00000	3701	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21806.00000	19442	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		276.00000	402	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		36558.00000	33595	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1116.00000	1482	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28632.00000	25908	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		15325.00000	17208	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8572.00000	7366	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		21256.00000	23432	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6131.00000	5218	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		27798.00000	30205	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4378.00000	3696	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		34786.00000	37368	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3146.00000	2640	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		42060.00000	44773	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2275.00000	1899	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		49514.00000	52323	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1659.00000	1379	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		57073.00000	59954	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1221.00000	1012	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.69000	7.74500		4.40	0.00	117.00
R157 On 03/08/2006 Bond Future	7.75	Call		12662.00000	14948	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		12263.00000	10151	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		4454.00000	5621	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		24191.00000	20961	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		976.00000	1344	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		41249.00000	37219	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		25586.00000	28843	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5441.00000	4300	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		41609.00000	45488	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2100.00000	1582	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		106.00000	163	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		61323.00000	56982	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		59231.00000	63424	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		732.00000	527	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		77362.00000	81686	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		238.00000	164	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		95465.00000	99838	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		74.00000	49	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		113332.00000	117721	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		22.00000	14	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.68000	7.76700		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		17463.00000	20974	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		18787.00000	15506	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		8622.00000	10929	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		29607.00000	25124	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		3360.00000	4565	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		44388.00000	38803	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		59158.00000	65083	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3703.00000	2837	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		147.00000	248	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		82439.00000	75749	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		921.00000	1372	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		62382.00000	56042	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		29426.00000	33981	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		11460.00000	9225	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		43504.00000	48868	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6615.00000	5189	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		75708.00000	81991	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2036.00000	1528	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		92654.00000	99153	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1107.00000	816	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		109660.00000	116292	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		574.00000	415	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		126593.00000	133298	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		295.00000	209	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		143307.00000	150061	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		117.00000	81	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.69600	7.78500		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		21378.00000	24807	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		24034.00000	20695	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		12384.00000	14875	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		34216.00000	29939	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		6074.00000	7634	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		47445.00000	42237	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2357.00000	3145	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		63639.00000	57660	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		32733.00000	36997	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		16569.00000	14065	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		45768.00000	50722	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		11133.00000	9318	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		60159.00000	65645	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		7392.00000	6110	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		75439.00000	81318	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4876.00000	3987	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		91243.00000	97401	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3209.00000	2599	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		107218.00000	113580	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2034.00000	1629	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		123302.00000	129804	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1282.00000	1016	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		139236.00000	145851	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		685.00000	533	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.43700	7.52400		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		17041.00000	22804	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		20096.00000	14734	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		5549.00000	8341	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		41074.00000	32741	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1138.00000	1973	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		70361.00000	60071	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		117.00000	243	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		104318.00000	93320	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		36299.00000	44743	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		8057.00000	5376	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		61087.00000	71158	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2673.00000	1619	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		88260.00000	99048	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		751.00000	413	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		115718.00000	126768	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		145.00000	70	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		142670.00000	153782	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		21.00000	9	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		168779.00000	179902	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2.00000	1	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		193998.00000	205122	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			7.43800	7.52700		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		25912.00000	31741	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		29324.00000	23855	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		12658.00000	16392	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		48313.00000	40748	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		5046.00000	6975	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		74150.00000	64781	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1468.00000	2206	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		105283.00000	94722	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		44147.00000	51875	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		16473.00000	12903	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		66316.00000	75490	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		8664.00000	6539	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		90881.00000	101009	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		4313.00000	3142	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		116260.00000	127009	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1792.00000	1242	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		142060.00000	153130	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		667.00000	439	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		167605.00000	178820	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		223.00000	139	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		288.00000	479	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		140130.00000	129023	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.43900	7.52900		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		35915.00000	41773	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		39554.00000	34069	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		20322.00000	24571	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		55971.00000	48878	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		9304.00000	11881	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		78153.00000	69387	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3410.00000	4652	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		106699.00000	96598	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		877.00000	1303	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		139899.00000	128984	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		55077.00000	62296	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		27843.00000	23720	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		76644.00000	84932	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		19629.00000	16574	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		97844.00000	107088	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		12094.00000	9996	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		120584.00000	130564	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		7101.00000	5739	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		144224.00000	154731	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3971.00000	3135	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		168216.00000	179074	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2115.00000	1630	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.33300	7.42000		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		3043.00000	3833	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1853.00000	1348	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		1128.00000	1588	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3662.00000	2826	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		264.00000	431	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6540.00000	5411	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		27.00000	54	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10063.00000	8795	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5763.00000	6790	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		867.00000	599	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8947.00000	10117	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		364.00000	238	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12361.00000	13613	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		108.00000	65	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		15930.00000	17214	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		26.00000	14	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		19543.00000	20836	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		5.00000	2	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23155.00000	24451	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1.00000	0	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.33100	7.43500		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3579.00000	4323	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2761.00000	2196	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1908.00000	2439	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4241.00000	3461	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		819.00000	1128	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6315.00000	5314	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		218.00000	341	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8891.00000	7704	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		18287.00000	16977	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	4	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		15070.00000	13762	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		36.00000	66	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11900.00000	10620	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5690.00000	6612	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1736.00000	1348	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8172.00000	9222	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1095.00000	835	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10754.00000	11912	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		567.00000	416	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13552.00000	14782	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		269.00000	189	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.33200	7.45100		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4122.00000	4781	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3621.00000	3063	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2682.00000	3208	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4740.00000	4049	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1611.00000	1998	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6238.00000	5407	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		731.00000	968	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7936.00000	6955	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		8.00000	16	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		15006.00000	13796	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		63.00000	102	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12454.00000	11275	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		258.00000	373	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		10052.00000	8948	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5853.00000	6624	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2803.00000	2356	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7747.00000	8610	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		2156.00000	1802	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		9597.00000	10550	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1476.00000	1211	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11617.00000	12645	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		974.00000	784	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		13774.00000	14861	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		619.00000	489	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.66400	7.74200		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		9844.00000	12519	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		9339.00000	7075	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		3265.00000	4626	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		18686.00000	15108	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		20331.00000	24074	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		4200.00000	3003	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		33195.00000	37578	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1732.00000	1175	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		47199.00000	51897	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		691.00000	450	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		61544.00000	66381	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		274.00000	172	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		75830.00000	80739	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		74.00000	43	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		89988.00000	94920	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		15.00000	8	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.67500	7.75600		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		15325.00000	17930	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		15695.00000	13290	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		7557.00000	9313	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		23494.00000	20241	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3135.00000	4095	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		34931.00000	30881	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		826.00000	1184	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		48781.00000	44129	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		111.00000	183	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		64529.00000	59591	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		25151.00000	28457	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		10241.00000	8537	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		36489.00000	40328	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		6578.00000	5408	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		48904.00000	53119	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		4269.00000	3474	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		61349.00000	65888	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		2258.00000	1788	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		74394.00000	79147	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		1111.00000	855	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		87724.00000	92605	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		507.00000	379	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.68800	7.77000		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		17788.00000	20324	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18992.00000	16580	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		10131.00000	11981	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		26536.00000	23438	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		4817.00000	5965	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		36701.00000	32900	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1826.00000	2396	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		49473.00000	45095	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		477.00000	678	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		64177.00000	59429	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		27791.00000	30894	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		14067.00000	12222	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		38092.00000	41671	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		9707.00000	8338	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		49830.00000	53756	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		7046.00000	6024	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		61258.00000	65513	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4333.00000	3640	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		73357.00000	77860	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2541.00000	2096	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		85879.00000	90556	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1419.00000	1148	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.67900	7.76200		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		13807.00000	17052	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		14711.00000	11683	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		6547.00000	8512	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		26520.00000	22212	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		2564.00000	3529	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		42072.00000	36764	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		810.00000	1185	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		60332.00000	54433	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		24716.00000	29206	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		7005.00000	5221	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		38691.00000	44103	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2804.00000	1944	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		54560.00000	60498	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		929.00000	594	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		71209.00000	77378	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		252.00000	148	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		87932.00000	94179	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		56.00000	30	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.69000	7.77500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		19502.00000	22729	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		21356.00000	18261	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		11904.00000	14229	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		32540.00000	28544	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6655.00000	8177	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		46524.00000	41725	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3378.00000	4275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		62943.00000	57519	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		632.00000	851	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		101026.00000	94925	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1544.00000	2016	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		81280.00000	75431	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		29541.00000	33656	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		13051.00000	10845	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		41785.00000	46668	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		7378.00000	5940	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		55744.00000	61215	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3837.00000	2986	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		70830.00000	76695	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1828.00000	1372	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.70300	7.79000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		24002.00000	27220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		26920.00000	23777	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		16360.00000	18857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		37765.00000	33901	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		10560.00000	12387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		50887.00000	46353	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1958.00000	2436	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		101777.00000	95894	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3669.00000	4471	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		83191.00000	77632	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		6425.00000	7678	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		66121.00000	61013	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		33511.00000	37443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		18367.00000	15937	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		44751.00000	49333	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		11956.00000	10177	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		57448.00000	62580	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		7406.00000	6177	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		71253.00000	76814	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4356.00000	3555	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		85799.00000	91670	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2428.00000	1938	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			7.68000	7.76200		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		26291.00000	30966	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		7579.00000	5698	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.68900	7.77400		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		21818.00000	25244	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		23705.00000	20428	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		13684.00000	16198	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		35507.00000	31317	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		7922.00000	9613	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		50206.00000	45193	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4200.00000	5233	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		67485.00000	61814	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		881.00000	1162	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		107850.00000	101427	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2024.00000	2594	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		86865.00000	80731	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		32386.00000	36709	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		14845.00000	12465	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		45147.00000	50256	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		8674.00000	7079	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		59633.00000	65355	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4707.00000	3726	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		75275.00000	81426	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2365.00000	1812	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		91539.00000	97958	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1097.00000	812	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.69900	7.78500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		25980.00000	29385	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		28695.00000	25412	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		17815.00000	20469	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		40206.00000	36172	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		11580.00000	13532	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		54156.00000	49420	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		7102.00000	8450	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		70387.00000	65047	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2206.00000	2728	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		108541.00000	102375	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4092.00000	4962	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		88625.00000	82806	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		36087.00000	40234	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		19621.00000	17079	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		47984.00000	52806	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12816.00000	10950	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		61378.00000	66772	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		7976.00000	6682	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		75903.00000	81743	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4720.00000	3873	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		91173.00000	97338	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2652.00000	2129	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.66500	7.74800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		27320.00000	32157	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		7375.00000	5517	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.67200	7.75700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		13122.00000	16746	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		13678.00000	10522	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		5630.00000	7705	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		26328.00000	21624	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1891.00000	2804	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		43304.00000	37437	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		481.00000	779	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		63199.00000	56717	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		90.00000	160	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		84723.00000	78013	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		24895.00000	29983	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		5864.00000	4171	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		40098.00000	46174	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		2016.00000	1312	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		57156.00000	63712	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		545.00000	322	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		74749.00000	81476	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		114.00000	61	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		92188.00000	98958	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		18.00000	9	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.68000	7.76600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		27215.00000	30732	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		28472.00000	25209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		18796.00000	21555	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		39974.00000	35953	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		12315.00000	14359	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		53972.00000	49237	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		7619.00000	9042	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		70330.00000	64974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4432.00000	5358	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		88790.00000	82937	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		37563.00000	41823	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		19439.00000	16920	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		49668.00000	54601	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		12687.00000	10842	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		63225.00000	68725	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		7897.00000	6617	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		77863.00000	83804	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4679.00000	3841	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		93196.00000	99457	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2636.00000	2117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2413.00000	2975	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		109030.00000	102813	8.55	0.00	0.00

Total for Derivatives:							0.00	2,746.00
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Grand Total:							0.00	2,746.00
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