



Daily MTM Report

Daily summary for 17/05/2006

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			7.45500	7.42500			0.00	0.00
R157 On 15/09/2015 Bond			7.67500	7.65000			0.00	0.00
R186 On 21/12/2026 Bond			7.45500	7.43000			0.00	0.00
R194 On 28/02/2008 Bond			7.35000	7.31500			0.00	0.00
R201 On 21/12/2014 Bond			7.66500	7.64500			0.00	0.00
R203 On 15/09/2017 Bond			7.68500	7.66500			0.00	0.00
R204 On 21/12/2018 Bond			7.68500	7.66500			0.00	0.00
R207 On 15/01/2020 Bond			7.67200	7.65100			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			242.84200	243.14200		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		131460.00000	128466	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		40.00000	46	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			247.26400	247.56900		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		175779.00000	172740	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		89.00000	100	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.78900	252.08700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		220933.00000	217959	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		63.00000	69	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.43700	7.41000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.67900	7.65600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.41400	7.38900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.33900	7.31000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.63300	7.61600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.66900	7.65000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.65500	7.63700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.64400	7.62500		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			7.27700	7.28100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1042.00000	1032	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		354.00000	354	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.45900	7.45800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1648.00000	1647	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		527.00000	523	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.57100	7.55700		0.36	215.00	35.00
JFRA On 01/02/2007 jFra	7.50	Call		1299.00000	1314	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1159.00000	1141	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.66400	7.66000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1653.00000	1657	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		1262.00000	1255	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.70400	7.68900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1867.00000	1886	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1405.00000	1387	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.79000	7.77000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2248.00000	2276	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1538.00000	1513	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.82600	7.80500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26618.00000	26622	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25851.00000	25805	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.64300	7.63300		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13222.00000	13280	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		6131.00000	6004	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.72700	7.71400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18275.00000	18379	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		9693.00000	9557	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.82900	7.80700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		24863.00000	25585	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1924.00000	1749	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.86900	7.84300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		29013.00000	29793	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		4626.00000	4348	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.87700	7.85700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		42159.00000	43447	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		295.00000	243	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.89600	7.87500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		44597.00000	45846	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1554.00000	1401	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.79500	6.79600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.86200	6.86600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.98900	6.99400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97500	6.97700		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.51750	7.48300		2.45	0.00	744.00
R153 On 03/08/2006 Bond Future	7.50	Call		6383.00000	5678	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5729.00000	6351	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		2284.00000	1923	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		11297.00000	12264	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		462.00000	357	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		19243.00000	20465	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12775.00000	11777	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2552.00000	2880	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		20717.00000	19537	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1022.00000	1169	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		29451.00000	28183	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		380.00000	438	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		38487.00000	37181	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		135.00000	156	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		47585.00000	46265	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		46.00000	54	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		56648.00000	55323	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		16.00000	18	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.48200	7.44900		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		9810.00000	9154	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7960.00000	8502	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		5106.00000	4659	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12361.00000	13112	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		2045.00000	1805	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		18495.00000	19453	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		30603.00000	29561	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1961.00000	2116	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		38527.00000	37423	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1125.00000	1219	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		543.00000	457	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		26278.00000	27389	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		15884.00000	15055	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		5016.00000	5384	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		22932.00000	21976	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3134.00000	3375	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		74.00000	58	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		35185.00000	36367	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		46711.00000	45568	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		635.00000	690	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		55048.00000	53883	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		380.00000	413	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		63406.00000	62228	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		229.00000	249	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.49400	7.45900		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		11719.00000	11084	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10326.00000	10880	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		7203.00000	6723	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14337.00000	15047	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		3701.00000	3388	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19442.00000	20318	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		402.00000	344	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		33595.00000	34726	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1482.00000	1319	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		25908.00000	26935	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		17208.00000	16439	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7366.00000	7786	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		23432.00000	22554	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5218.00000	5529	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		30205.00000	29243	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3696.00000	3923	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		37368.00000	36344	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2640.00000	2805	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		44773.00000	43703	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1899.00000	2019	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		52323.00000	51221	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1379.00000	1466	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		59954.00000	58828	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1012.00000	1076	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.72000	7.69000		4.40	0.00	117.00
R157 On 03/08/2006 Bond Future	7.75	Call		14948.00000	13548	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		10151.00000	11153	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		5621.00000	4862	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		20961.00000	22603	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		1344.00000	1087	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		37219.00000	39364	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		28843.00000	26939	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		4300.00000	4797	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		45488.00000	43293	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1582.00000	1787	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		163.00000	120	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		56982.00000	59341	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		63424.00000	61096	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		527.00000	600	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		81686.00000	79309	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		164.00000	188	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		99838.00000	97444	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		49.00000	56	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		117721.00000	115322	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		14.00000	16	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.70600	7.68000		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		20974.00000	19811	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15506.00000	16377	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		10929.00000	10136	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		25124.00000	26365	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		4565.00000	4131	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		38803.00000	40403	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		65083.00000	63249	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2837.00000	3037	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		248.00000	207	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		75749.00000	77743	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1372.00000	1200	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		56042.00000	57905	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		33981.00000	32515	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		9225.00000	9793	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		48868.00000	47180	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		5189.00000	5535	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		81991.00000	80069	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1528.00000	1640	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		99153.00000	97180	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		816.00000	877	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		116292.00000	114290	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		415.00000	447	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		133298.00000	131280	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		209.00000	226	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		150061.00000	148033	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		81.00000	87	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.72300	7.69600		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		24807.00000	23674	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20695.00000	21620	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		14875.00000	14032	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		29939.00000	31155	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		7634.00000	7091	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		42237.00000	43752	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		3145.00000	2862	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		57660.00000	59434	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		36997.00000	35614	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		14065.00000	14740	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		50722.00000	49140	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9318.00000	9794	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		65645.00000	63914	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6110.00000	6437	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		81318.00000	79481	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3987.00000	4207	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		97401.00000	95490	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2599.00000	2746	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		113580.00000	111617	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1629.00000	1724	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		129804.00000	127807	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1016.00000	1077	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		145851.00000	143827	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		533.00000	566	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.46200	7.43700		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		22804.00000	20881	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		14734.00000	16023	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		8341.00000	7323	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		32741.00000	34935	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1973.00000	1636	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		60071.00000	62945	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		243.00000	186	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		93320.00000	96474	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		44743.00000	42107	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		5376.00000	5952	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		71158.00000	68146	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1619.00000	1819	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		99048.00000	95892	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		413.00000	469	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		126768.00000	123568	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		70.00000	81	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		153782.00000	150572	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		9.00000	11	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		179902.00000	176691	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		205122.00000	201911	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			7.46300	7.43800		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		31741.00000	29918	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		23855.00000	25220	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		16392.00000	15175	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		40748.00000	42720	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		6975.00000	6315	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		64781.00000	67310	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		2206.00000	1939	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		94722.00000	97644	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		51875.00000	49536	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		12903.00000	13752	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		75490.00000	72782	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6539.00000	7020	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		101009.00000	98072	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3142.00000	3393	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		127009.00000	123932	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1242.00000	1354	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		153130.00000	149985	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		439.00000	483	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		178820.00000	175646	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		139.00000	154	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		479.00000	406	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		129023.00000	132138	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.46500	7.43900		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		41773.00000	39924	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		34069.00000	35512	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		24571.00000	23197	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		48878.00000	50796	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		11881.00000	11021	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		69387.00000	71820	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		4652.00000	4222	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		96598.00000	99460	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1303.00000	1149	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		128984.00000	132121	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		62296.00000	60059	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		23720.00000	24774	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		84932.00000	82399	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16574.00000	17334	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		107088.00000	104304	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9996.00000	10503	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		130564.00000	127592	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5739.00000	6059	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		154731.00000	151629	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3135.00000	3326	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		179074.00000	175889	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1630.00000	1737	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.37200	7.33300		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		1588.00000	1349	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2826.00000	3168	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		3833.00000	3445	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1348.00000	1540	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		431.00000	338	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5411.00000	5899	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		54.00000	37	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8795.00000	9359	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6790.00000	6304	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		599.00000	694	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		10117.00000	9576	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		238.00000	279	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		13613.00000	13045	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		65.00000	78	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		17214.00000	16636	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		14.00000	17	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		20836.00000	20256	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2.00000	3	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		24451.00000	23870	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			7.37700	7.33100		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		2439.00000	2181	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3461.00000	3783	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		4323.00000	3970	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2196.00000	2422	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		1128.00000	973	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5314.00000	5738	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		341.00000	277	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7704.00000	8219	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		16977.00000	17557	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		4.00000	2	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		13762.00000	14340	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		66.00000	49	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		10620.00000	11183	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		6612.00000	6183	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1348.00000	1499	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		9222.00000	8740	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		835.00000	933	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		11912.00000	11388	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		416.00000	471	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		14782.00000	14230	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		189.00000	217	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.38500	7.33200		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		3208.00000	2956	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4049.00000	4339	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4781.00000	4469	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3063.00000	3293	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1998.00000	1809	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5407.00000	5761	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		968.00000	850	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6955.00000	7380	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		16.00000	11	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		13796.00000	14335	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		102.00000	81	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		11275.00000	11797	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		373.00000	314	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		8948.00000	9432	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		6624.00000	6263	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2356.00000	2538	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		8610.00000	8210	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		1802.00000	1944	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		10550.00000	10112	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1211.00000	1315	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		12645.00000	12176	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		784.00000	858	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		14861.00000	14368	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		489.00000	538	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.68300	7.66400		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		12519.00000	11754	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		7075.00000	7516	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		4626.00000	4199	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		15108.00000	15887	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		24074.00000	23072	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3003.00000	3208	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		37578.00000	36454	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1175.00000	1257	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		51897.00000	50721	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		450.00000	480	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		66381.00000	65186	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		172.00000	183	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		80739.00000	79536	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		43.00000	46	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		94920.00000	93715	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		8.00000	9	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.69600	7.67500		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		17930.00000	17171	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		13290.00000	13833	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		9313.00000	8783	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		20241.00000	21011	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		4095.00000	3791	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		30881.00000	31879	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		1184.00000	1064	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		44129.00000	45310	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		183.00000	157	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		59591.00000	60866	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		28457.00000	27521	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		8537.00000	8903	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		40328.00000	39265	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		5408.00000	5647	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		53119.00000	51971	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3474.00000	3628	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		65888.00000	64673	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1788.00000	1874	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		79147.00000	77890	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		855.00000	899	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		92605.00000	91324	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		379.00000	400	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.70800	7.68800		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		20324.00000	19641	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16580.00000	17106	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		11981.00000	11470	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23438.00000	24136	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		5965.00000	5637	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		32900.00000	33782	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2396.00000	2227	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		45095.00000	46135	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		678.00000	616	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		59429.00000	60576	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		30894.00000	30073	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		12222.00000	12611	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		41671.00000	40741	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8338.00000	8617	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		53756.00000	52747	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6024.00000	6225	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		65513.00000	64435	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3640.00000	3771	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		77860.00000	76732	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2096.00000	2177	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		90556.00000	89395	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1148.00000	1196	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.69900	7.67900		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		17052.00000	16116	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		11683.00000	12263	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		8512.00000	7899	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		22212.00000	23115	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		3529.00000	3201	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		36764.00000	37952	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		1185.00000	1045	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		54433.00000	55810	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		29206.00000	27996	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		5221.00000	5527	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		44103.00000	42717	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1944.00000	2074	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		60498.00000	59026	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		594.00000	638	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		77378.00000	75873	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		148.00000	159	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		94179.00000	92665	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		30.00000	32	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.71000	7.69000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		22729.00000	21865	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		18261.00000	18890	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		14229.00000	13582	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		28544.00000	29389	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		8177.00000	7736	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		41725.00000	42776	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		4275.00000	4003	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		57519.00000	58739	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		851.00000	779	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		94925.00000	96344	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		2016.00000	1867	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		75431.00000	76774	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		33656.00000	32592	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		10845.00000	11272	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		46668.00000	45441	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5940.00000	6205	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		61215.00000	59870	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2986.00000	3134	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		76695.00000	75278	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1372.00000	1446	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.72300	7.70300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		27220.00000	26396	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		23777.00000	24420	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		18857.00000	18201	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		33901.00000	34712	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		12387.00000	11894	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		46353.00000	47327	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2436.00000	2295	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		95894.00000	97220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		4471.00000	4242	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		77632.00000	78870	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		7678.00000	7331	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		61013.00000	62132	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		37443.00000	36458	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		15937.00000	16419	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		49333.00000	48208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		10177.00000	10519	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		62580.00000	61342	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6177.00000	6405	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		76814.00000	75491	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3555.00000	3699	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		91670.00000	90287	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1938.00000	2022	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			7.70000	7.68000		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		30966.00000	29688	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		5698.00000	6025	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.70900	7.68900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		25244.00000	24325	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		20428.00000	21090	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		16198.00000	15497	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		31317.00000	32200	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		9613.00000	9123	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		45193.00000	46286	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		5233.00000	4921	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		61814.00000	63084	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		1162.00000	1069	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		101427.00000	102917	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2594.00000	2414	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		80731.00000	82133	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		36709.00000	35587	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		12465.00000	12925	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		50256.00000	48966	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		7079.00000	7372	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		65355.00000	63943	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3726.00000	3897	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		81426.00000	79934	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1812.00000	1903	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		97958.00000	96419	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		812.00000	856	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.71900	7.69900		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		29385.00000	28503	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		25412.00000	26090	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		20469.00000	19764	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		36172.00000	37028	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		13532.00000	13000	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		49420.00000	50448	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		8450.00000	8072	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		65047.00000	66229	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2728.00000	2573	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		102375.00000	103780	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4962.00000	4711	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		82806.00000	84116	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		40234.00000	39183	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		17079.00000	17589	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		52806.00000	51608	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10950.00000	11313	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		66772.00000	65455	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		6682.00000	6925	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		81743.00000	80336	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3873.00000	4026	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		97338.00000	95869	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2129.00000	2221	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.68600	7.66500		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		32157.00000	30793	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		5517.00000	5854	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.69300	7.67200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		16746.00000	15748	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		10522.00000	11205	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		7705.00000	7101	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		21624.00000	22701	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		2804.00000	2522	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		37437.00000	38835	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		779.00000	681	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		56717.00000	58300	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		160.00000	136	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		78013.00000	79669	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		29983.00000	28644	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		4171.00000	4513	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		46174.00000	44624	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1312.00000	1444	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		63712.00000	62069	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		322.00000	360	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		81476.00000	79803	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		61.00000	69	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		98958.00000	97278	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		9.00000	10	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.70100	7.68000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		30732.00000	29780	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		25209.00000	25918	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		21555.00000	20790	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		35953.00000	36850	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		14359.00000	13778	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		49237.00000	50317	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		9042.00000	8627	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		64974.00000	66219	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		5358.00000	5080	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		82937.00000	84320	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		41823.00000	40694	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		16920.00000	17452	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		54601.00000	53318	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		10842.00000	11220	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		68725.00000	67317	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6617.00000	6871	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		83804.00000	82303	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3841.00000	4002	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		99457.00000	97891	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2117.00000	2213	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2975.00000	2801	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		102813.00000	104301	8.55	0.00	0.00

Total for Derivatives:							215.00	2,531.00
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Grand Total:							215.00	2,531.00
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