



Daily MTM Report

Daily summary for 23/05/2006

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			7.47500	7.50500			0.00	0.00
R157 On 15/09/2015 Bond			7.68000	7.72000			0.00	0.00
R186 On 21/12/2026 Bond			7.46500	7.50000			0.00	0.00
R194 On 28/02/2008 Bond			7.35500	7.39000			0.00	0.00
R201 On 21/12/2014 Bond			7.67500	7.71000			0.00	0.00
R203 On 15/09/2017 Bond			7.70000	7.73500			0.00	0.00
R204 On 21/12/2018 Bond			7.70000	7.73500			0.00	0.00
R207 On 15/01/2020 Bond			7.68400	7.72100			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			242.71600	242.30200		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		123068.00000	127193	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		48.00000	33	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			247.11700	246.70500		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		167163.00000	171261	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		113.00000	91	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.62900	251.22800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		212359.00000	216356	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		79.00000	66	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.45500	7.48300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.68200	7.72200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.42300	7.45600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.34200	7.37300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.64200	7.67400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.68300	7.71700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.66900	7.70200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.65600	7.69000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.07900	7.08300		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.27900	7.30200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1054.00000	1012	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		315.00000	329	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.50000	7.53000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1753.00000	1700	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		456.00000	476	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.61400	7.64800		0.36	0.00	35.00
JFRA On 01/02/2007 jFra	7.50	Call		1403.00000	1356	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1041.00000	1077	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.74100	7.79800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1830.00000	1749	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		1102.00000	1159	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.77700	7.79600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2002.00000	1974	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1278.00000	1297	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.86000	7.90400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2440.00000	2371	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1378.00000	1424	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.89700	7.93400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26645.00000	26582	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25570.00000	25593	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.69500	7.72600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13970.00000	13545	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		5164.00000	5310	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.78400	7.81200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		19132.00000	18778	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		8749.00000	8909	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.87300	7.89000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		27562.00000	26929	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1258.00000	1311	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.91500	7.93000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		31575.00000	31069	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3670.00000	3766	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.90200	7.93600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		47263.00000	45015	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		120.00000	154	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.92300	7.95600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		49439.00000	47387	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		999.00000	1153	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.79000	6.79000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.83900	6.84300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.95300	6.96100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.95700	6.96200		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.52750	7.56750		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		4604.00000	5259	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		7197.00000	6316	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1387.00000	1670	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13648.00000	12396	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		212.00000	275	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		22241.00000	20768	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		10258.00000	11289	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3282.00000	2777	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		17769.00000	19061	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1321.00000	1077	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26309.00000	27741	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		485.00000	382	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		35272.00000	36768	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		167.00000	127	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		44346.00000	45868	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		55.00000	41	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		53403.00000	54934	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		18.00000	13	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.50800	7.54100		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		7963.00000	8518	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9447.00000	8808	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3858.00000	4211	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14448.00000	13606	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1390.00000	1560	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		21175.00000	20151	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		27663.00000	28648	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2356.00000	2146	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		35422.00000	36485	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1355.00000	1223	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		315.00000	368	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		29385.00000	28243	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		13541.00000	14280	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6009.00000	5552	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		20231.00000	21113	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3768.00000	3455	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		34.00000	42	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		38480.00000	37293	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		43505.00000	44620	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		764.00000	684	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		51787.00000	52931	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		454.00000	404	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		60113.00000	61277	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		272.00000	241	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.52300	7.55700		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		9927.00000	10464	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11860.00000	11245	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		5856.00000	6246	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16317.00000	15553	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2831.00000	3072	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21898.00000	20985	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		247.00000	285	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		36767.00000	35651	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1038.00000	1154	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28791.00000	27754	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		15031.00000	15703	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8515.00000	8035	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		20946.00000	21732	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6058.00000	5692	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		27483.00000	28360	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4300.00000	4025	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		34473.00000	35420	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3071.00000	2865	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		41753.00000	42752	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2206.00000	2052	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		49215.00000	50253	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1597.00000	1483	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		56783.00000	57850	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1168.00000	1082	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.71750	7.75750		4.40	0.00	122.00
R157 On 03/08/2006 Bond Future	7.75	Call		11603.00000	13174	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		12201.00000	10579	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		3797.00000	4539	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		24532.00000	22080	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		736.00000	939	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		42006.00000	39016	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24368.00000	26692	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5220.00000	4351	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		40422.00000	43232	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		1910.00000	1527	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		65.00000	91	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		62280.00000	59111	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		58124.00000	61173	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		622.00000	477	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		76314.00000	79458	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		187.00000	138	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		94447.00000	97626	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		53.00000	38	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		112327.00000	115516	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		15.00000	10	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.71300	7.75600		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		17516.00000	19196	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		17983.00000	16310	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		8581.00000	9660	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28710.00000	26435	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		3294.00000	3837	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		43466.00000	40656	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		59667.00000	62582	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3356.00000	2917	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		134.00000	174	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		81571.00000	78257	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		880.00000	1072	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		61485.00000	58323	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		29622.00000	31834	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10800.00000	9659	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		43865.00000	46492	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6120.00000	5393	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		76334.00000	79432	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1806.00000	1551	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		93363.00000	96571	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		960.00000	815	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		110428.00000	113703	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		486.00000	407	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		127397.00000	130710	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		243.00000	202	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		144139.00000	147475	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		93.00000	76	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.73000	7.77300		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		21521.00000	23134	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23267.00000	21613	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		12437.00000	13593	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		33359.00000	31248	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		6071.00000	6782	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		46533.00000	43976	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2337.00000	2686	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		62709.00000	59791	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		32988.00000	35011	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15914.00000	14670	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		46145.00000	48509	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10599.00000	9697	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		60648.00000	63278	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6972.00000	6334	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		76028.00000	78853	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4554.00000	4112	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		91911.00000	94876	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2968.00000	2665	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		107954.00000	111021	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1860.00000	1660	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		124089.00000	127226	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1159.00000	1028	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		140070.00000	143263	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		610.00000	535	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.47200	7.50800		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		17208.00000	19468	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18227.00000	15891	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		5407.00000	6416	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		38897.00000	35309	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1029.00000	1291	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		68217.00000	63882	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		93.00000	125	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		102258.00000	97693	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		37115.00000	40556	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6837.00000	5682	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		62524.00000	66683	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2075.00000	1637	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		90067.00000	94532	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		522.00000	391	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		117696.00000	122266	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		87.00000	61	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		144695.00000	149288	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		11.00000	7	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		170813.00000	175410	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		196033.00000	200630	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			7.47500	7.51100		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		26344.00000	28613	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		27736.00000	25441	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		12800.00000	14214	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		46435.00000	43285	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		5041.00000	5742	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		72125.00000	68263	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1436.00000	1689	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		103231.00000	98921	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		44962.00000	48022	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		15268.00000	13765	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		67513.00000	71182	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7840.00000	6947	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		92388.00000	96461	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3798.00000	3309	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		118011.00000	122347	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1523.00000	1296	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		143957.00000	148428	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		544.00000	452	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		169576.00000	174106	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		173.00000	140	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		272.00000	333	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		138094.00000	133592	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.47700	7.51300		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		36417.00000	38685	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		38050.00000	35788	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		20602.00000	22224	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		54246.00000	51338	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		9416.00000	10378	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		76259.00000	72691	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3432.00000	3881	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		104715.00000	100635	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		873.00000	1020	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		137890.00000	133508	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		55816.00000	58638	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		26577.00000	24869	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		77608.00000	80869	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		18588.00000	17318	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		99073.00000	102730	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11317.00000	10444	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		122044.00000	126007	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6556.00000	5989	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		145869.00000	150052	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3611.00000	3264	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		169998.00000	174327	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1890.00000	1690	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.38000	7.41900		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		2946.00000	3282	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1742.00000	1497	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		1046.00000	1227	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3566.00000	3166	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		225.00000	282	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6486.00000	5962	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		19.00000	27	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10041.00000	9467	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5687.00000	6138	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		777.00000	647	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8904.00000	9425	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		307.00000	247	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12351.00000	12912	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		84.00000	64	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		15937.00000	16512	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		18.00000	13	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		19556.00000	20136	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		3.00000	2	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23170.00000	23750	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			7.39300	7.43700		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3500.00000	3799	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2708.00000	2453	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1842.00000	2048	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4199.00000	3851	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		773.00000	888	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6294.00000	5855	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		198.00000	240	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8896.00000	8384	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		18312.00000	17758	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	2	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		15095.00000	14541	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		31.00000	40	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11920.00000	11375	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5611.00000	5989	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1682.00000	1506	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8098.00000	8534	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1046.00000	928	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10694.00000	11178	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		532.00000	463	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13504.00000	14022	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		247.00000	210	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.40800	7.45500		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4049.00000	4297	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3589.00000	3356	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2617.00000	2812	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4717.00000	4431	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1559.00000	1699	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6227.00000	5886	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		697.00000	780	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7943.00000	7545	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		7.00000	9	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		15046.00000	14568	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		57.00000	69	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12489.00000	12020	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		241.00000	279	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		10075.00000	9632	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5774.00000	6068	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2765.00000	2577	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7667.00000	7998	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		2117.00000	1968	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		9520.00000	9889	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1440.00000	1328	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11546.00000	11946	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		944.00000	863	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		13709.00000	14134	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		596.00000	540	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.69300	7.73000		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		9808.00000	11026	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		8546.00000	7421	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		3138.00000	3715	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		17801.00000	16037	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		20524.00000	22279	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3635.00000	3048	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		33621.00000	35698	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1400.00000	1135	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		47784.00000	50016	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		519.00000	409	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		62218.00000	64515	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		190.00000	146	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		76560.00000	78889	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		46.00000	33	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		90739.00000	93078	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		8.00000	6	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.70700	7.74400		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		15380.00000	16529	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		15010.00000	13872	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		7540.00000	8298	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		22737.00000	21208	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3087.00000	3487	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		34143.00000	32256	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		795.00000	936	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		48009.00000	45863	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		103.00000	129	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		63780.00000	61519	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		25312.00000	26790	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9662.00000	8853	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		36765.00000	38496	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		6115.00000	5559	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		49284.00000	51194	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3908.00000	3532	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		61852.00000	63917	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		2021.00000	1800	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		74992.00000	77159	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		969.00000	849	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		88386.00000	90613	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		429.00000	370	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.72100	7.75800		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		17903.00000	19014	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18385.00000	17265	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		10177.00000	10977	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25860.00000	24429	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		4819.00000	5305	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		35980.00000	34236	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1812.00000	2047	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		48736.00000	46740	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		467.00000	546	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		63444.00000	61292	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		27977.00000	29348	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13531.00000	12671	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		38369.00000	39961	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		9262.00000	8623	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		50181.00000	51933	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6675.00000	6197	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		61706.00000	63613	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4058.00000	3734	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		73888.00000	75911	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2350.00000	2142	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		86476.00000	88581	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1294.00000	1168	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.71400	7.75000		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		13622.00000	14948	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		13622.00000	12230	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		6262.00000	7018	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		25331.00000	23370	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		2335.00000	2676	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		40939.00000	38562	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		688.00000	805	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		59306.00000	56705	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		24803.00000	26705	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6188.00000	5371	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		39109.00000	41442	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2319.00000	1934	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		55239.00000	57814	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		704.00000	561	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		72032.00000	74709	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		171.00000	130	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		88813.00000	91522	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		33.00000	24	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.72700	7.76400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		19486.00000	20833	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		20525.00000	19123	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		11799.00000	12749	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		31620.00000	29822	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6521.00000	7126	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		45575.00000	43432	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3259.00000	3604	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		62009.00000	59605	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		582.00000	660	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		100162.00000	97491	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1461.00000	1635	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		80381.00000	77807	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		29668.00000	31413	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		12363.00000	11360	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		42084.00000	44178	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6862.00000	6208	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		56212.00000	58574	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3489.00000	3103	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		71436.00000	73979	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1618.00000	1413	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.74100	7.77800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		24094.00000	25416	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		26138.00000	24758	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		16367.00000	17380	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		36898.00000	35209	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		10515.00000	11246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		49968.00000	47996	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1904.00000	2083	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		100849.00000	98326	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3602.00000	3911	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		82250.00000	79857	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		6359.00000	6851	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		65180.00000	62970	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		33715.00000	35346	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		17696.00000	16625	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		45083.00000	46999	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		11414.00000	10627	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		57910.00000	60068	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6994.00000	6449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		71834.00000	74182	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4062.00000	3708	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		86477.00000	88963	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2232.00000	2015	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			7.72400	7.75100		7.95	83.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		26315.00000	27787	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6727.00000	6044	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.72600	7.76200		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		21820.00000	23209	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		22764.00000	21318	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		13584.00000	14583	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		34465.00000	32628	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		7782.00000	8436	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		49123.00000	46942	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4068.00000	4455	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		66409.00000	63961	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		819.00000	916	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		106845.00000	104107	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		1925.00000	2130	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		85823.00000	83193	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		32543.00000	34324	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		14060.00000	13005	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		45490.00000	47618	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		8074.00000	7367	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		60159.00000	62560	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4291.00000	3857	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		75956.00000	78548	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2103.00000	1859	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		92333.00000	95044	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		948.00000	824	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.73700	7.77300		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		26078.00000	27453	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		27863.00000	26442	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		17823.00000	18881	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		39284.00000	37547	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		11532.00000	12299	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		53178.00000	51149	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		7029.00000	7550	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		69385.00000	67109	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2146.00000	2339	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		107551.00000	104948	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4019.00000	4348	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		87622.00000	85155	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		36304.00000	37996	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		18907.00000	17803	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		48335.00000	50318	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12237.00000	11425	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		61867.00000	64098	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		7535.00000	6970	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		76517.00000	78943	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4405.00000	4035	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		91891.00000	94459	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2440.00000	2212	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.69900	7.73600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		27416.00000	29526	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6507.00000	5636	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.70700	7.74500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		13327.00000	14891	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		12930.00000	11466	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		5662.00000	6528	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		25407.00000	23245	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1866.00000	2228	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		42326.00000	39661	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		461.00000	571	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		62225.00000	59309	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		83.00000	106	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		83762.00000	80759	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		25360.00000	27601	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		5375.00000	4589	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		40807.00000	43510	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1772.00000	1447	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		58017.00000	60944	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		453.00000	353	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		75677.00000	78681	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		89.00000	65	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		93136.00000	96159	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		13.00000	9	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.71600	7.75400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		27321.00000	28826	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		27636.00000	26149	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		18809.00000	19976	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		39044.00000	37220	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		12268.00000	13121	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		52983.00000	50844	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		7545.00000	8129	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		69314.00000	66907	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4355.00000	4729	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		87771.00000	85153	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		37791.00000	39630	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		18724.00000	17573	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		50032.00000	52178	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		12110.00000	11264	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		63728.00000	66133	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		7457.00000	6871	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		78490.00000	81097	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4364.00000	3980	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		93927.00000	96681	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2424.00000	2187	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2349.00000	2571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		108025.00000	105255	8.55	0.00	0.00

Total for Derivatives:							83.00	2,546.00
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Grand Total:							83.00	2,546.00
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