



Daily MTM Report

Daily summary for 31/05/2006

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			7.51500	7.44500			0.00	0.00
R157 On 15/09/2015 Bond			7.74500	7.66500			0.00	0.00
R186 On 21/12/2026 Bond			7.52500	7.44500			0.00	0.00
R194 On 28/02/2008 Bond			7.39500	7.32500			0.00	0.00
R201 On 21/12/2014 Bond			7.74000	7.65500			0.00	0.00
R203 On 15/09/2017 Bond			7.77500	7.69500			0.00	0.00
R204 On 21/12/2018 Bond			7.76500	7.68500			0.00	0.00
R207 On 15/01/2020 Bond			7.74300	7.66300			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			242.05200	242.96100		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		129626.00000	120549	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		16.00000	29	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			246.43400	247.36300		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		173695.00000	164439	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		65.00000	99	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			250.94100	251.87000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		218751.00000	209484	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		51.00000	74	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.85900	7.79300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.98400	7.91100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.90200	7.82000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.60100	7.54000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.95000	7.87700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.97400	7.89900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.93900	7.86300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.93700	7.85900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				7.07900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.24300	7.21600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		883.00000	922	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		354.00000	327	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.52300	7.47200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1634.00000	1718	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		479.00000	438	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.67400	7.57600		0.36	0.00	35.00
JFRA On 01/02/2007 jFra	7.50	Call		1290.00000	1417	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1104.00000	991	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.80600	7.72300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1709.00000	1823	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		1164.00000	1075	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.81100	7.69700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1852.00000	2007	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1370.00000	1246	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.89400	7.79700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2264.00000	2409	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1483.00000	1373	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.90600	7.81500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26336.00000	26425	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25549.00000	25415	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.72000	7.64000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12487.00000	13377	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		5267.00000	4682	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.81500	7.72800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		17878.00000	18814	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		9039.00000	8376	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.90500	7.82700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		25079.00000	27851	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1322.00000	934	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.95200	7.87100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		29467.00000	32042	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		3940.00000	3243	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.95100	7.87400		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		43142.00000	48211	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		140.00000	63	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.97500	7.89500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		45576.00000	50509	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1201.00000	802	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.78900	6.78900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.82200	6.82400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.92000	6.92500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.07900	6.93500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.56500	7.49500		2.45	0.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		5584.00000	4281	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		5392.00000	6779	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1749.00000	1177	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		11224.00000	13342	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		274.00000	150	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		19518.00000	22084	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		11950.00000	9973	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		2188.00000	2901	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		20005.00000	17613	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		771.00000	1069	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		28855.00000	26272	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		245.00000	352	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		37963.00000	35308	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		73.00000	107	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		47098.00000	44418	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		21.00000	31	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		56176.00000	53489	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		6.00000	9	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.55200	7.47300		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		8978.00000	7534	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		7998.00000	9417	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		4475.00000	3546	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		12601.00000	14534	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1672.00000	1219	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		18993.00000	21402	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		29601.00000	27147	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1829.00000	2238	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		37546.00000	34929	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1016.00000	1260	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		397.00000	256	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		27003.00000	29724	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		14934.00000	13045	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		4937.00000	5910	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		21935.00000	19712	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3008.00000	3647	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		45.00000	24	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		36027.00000	38868	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		45758.00000	43037	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		553.00000	694	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		54116.00000	51337	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		319.00000	403	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		62491.00000	59679	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		186.00000	235	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.57000	7.48700		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		10927.00000	9526	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		10486.00000	11900	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		6564.00000	5539	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		14650.00000	16440	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		3257.00000	2619	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		19949.00000	22126	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		309.00000	210	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		34454.00000	37170	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1237.00000	929	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		26615.00000	29122	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		16307.00000	14571	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		7416.00000	8496	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		22462.00000	20451	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		5200.00000	6003	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		29197.00000	26971	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		3640.00000	4228	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		36343.00000	33956	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		2566.00000	2994	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		43743.00000	41238	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		1821.00000	2132	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		51297.00000	48707	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1304.00000	1530	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		58934.00000	56283	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		944.00000	1108	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.77300	7.38000		4.40	0.00	122.00
R157 On 03/08/2006 Bond Future	7.50	Call		16342.00000	2998	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		6535.00000	24968	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		32085.00000	10245	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		2142.00000	12078	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.25	Call		5772.00000	479	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		16501.00000	42984	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		50296.00000	22801	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		607.00000	4888	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		69198.00000	38922	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		145.00000	1646	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		1132.00000	31	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		32805.00000	63480	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		88075.00000	56748	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		31.00000	481	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		106675.00000	75019	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6.00000	127	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		124937.00000	93191	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1.00000	31	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		142854.00000	111085	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		0.00000	7	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.78100	7.69600		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		19528.00000	16063	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		15313.00000	18475	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		9794.00000	7568	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		25241.00000	29642	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		3854.00000	2743	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		39344.00000	44860	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		63556.00000	57672	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		2562.00000	3305	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		166.00000	90	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		76920.00000	83471	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1057.00000	673	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		56979.00000	63223	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		32398.00000	27862	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		8894.00000	10985	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		47282.00000	41939	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		4855.00000	6138	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		80537.00000	74324	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1327.00000	1740	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		97764.00000	91361	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		679.00000	903	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		114954.00000	108442	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		330.00000	444	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		131995.00000	125426	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		158.00000	216	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		148785.00000	142181	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		57.00000	80	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.80100	7.71300		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		23501.00000	20088	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		20686.00000	23956	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		13806.00000	11356	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		30167.00000	34400	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		6876.00000	5374	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		42776.00000	47958	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2712.00000	1980	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		58522.00000	64474	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		35545.00000	31278	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		13910.00000	16326	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		49206.00000	44242	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		9099.00000	10818	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		64118.00000	58623	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		5880.00000	7068	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		79810.00000	73932	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		3775.00000	4580	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		95925.00000	89779	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2419.00000	2957	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		112143.00000	105807	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1488.00000	1835	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		128402.00000	121940	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		910.00000	1131	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		144487.00000	137927	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		465.00000	588	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.53200	7.45100		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		20081.00000	14610	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		13811.00000	18681	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		6430.00000	4011	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		32630.00000	40552	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1203.00000	614	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		61101.00000	70852	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		101.00000	39	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		94977.00000	105256	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		42070.00000	33900	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		4503.00000	6674	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		68888.00000	59258	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		1149.00000	1859	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		97071.00000	86909	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		237.00000	415	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		124928.00000	114616	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		30.00000	58	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		151976.00000	141639	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		3.00000	6	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		178102.00000	167762	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		0.00000	0	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		203322.00000	192982	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			7.53700	7.45400		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		29462.00000	23980	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		23618.00000	28653	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		14613.00000	11181	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		41011.00000	48096	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		5856.00000	4159	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		65704.00000	74524	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1695.00000	1092	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		96254.00000	106168	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		49391.00000	42062	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		12460.00000	15649	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		73016.00000	64318	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		6107.00000	7926	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		98642.00000	89075	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		2816.00000	3767	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		124781.00000	114681	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1056.00000	1473	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		150999.00000	140642	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		350.00000	510	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		176742.00000	166278	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		103.00000	156	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		324.00000	185	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		130910.00000	141288	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.54000	7.45600		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		39581.00000	34066	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		34031.00000	39081	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		22790.00000	18836	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		49251.00000	55862	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		10661.00000	8317	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		70321.00000	78542	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3981.00000	2894	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		98081.00000	107558	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1041.00000	689	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		130875.00000	141088	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		59857.00000	53028	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		23435.00000	27170	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		82377.00000	74525	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		16174.00000	18887	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		104556.00000	95816	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9617.00000	11443	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		128099.00000	118690	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5428.00000	6584	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		152347.00000	142472	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		2906.00000	3595	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		176766.00000	166588	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1475.00000	1862	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.42200	7.34600		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.25	Call		1318.00000	917	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2750.00000	3481	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		3502.00000	2777	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1210.00000	1618	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		296.00000	171	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5470.00000	6476	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		26.00000	11	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8960.00000	10077	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6478.00000	5536	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		481.00000	671	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9851.00000	8794	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		166.00000	241	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		13391.00000	12280	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		37.00000	57	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		17012.00000	15885	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		6.00000	10	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		20641.00000	19510	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1.00000	1	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		24257.00000	23125	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			7.44600	7.35300		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		2196.00000	1725	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3496.00000	4195	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		4028.00000	3353	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2178.00000	2674	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		963.00000	698	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		5426.00000	6332	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		265.00000	168	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		7905.00000	8979	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		17254.00000	18426	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	1	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		14038.00000	15208	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		44.00000	24	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		10875.00000	12026	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		6293.00000	5452	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1306.00000	1637	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8896.00000	7938	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		787.00000	1000	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		11598.00000	10545	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		378.00000	497	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		14480.00000	13368	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		165.00000	224	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.47100	7.36300		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2966.00000	2490	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4124.00000	4752	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4498.00000	3896	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3097.00000	3600	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1805.00000	1460	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5531.00000	6292	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		840.00000	636	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7145.00000	8046	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		10.00000	5	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		14108.00000	15208	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		77.00000	47	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		11568.00000	12643	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		306.00000	212	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		9199.00000	10210	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		6311.00000	5604	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2361.00000	2758	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		8279.00000	7485	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		1788.00000	2099	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		10212.00000	9335	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1190.00000	1419	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		12305.00000	11361	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		762.00000	923	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		14523.00000	13527	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		468.00000	577	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.75800	7.67200		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		11352.00000	8323	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		6416.00000	8827	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		3740.00000	2322	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		14730.00000	18754	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		22998.00000	18693	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		2435.00000	3572	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		36721.00000	31730	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		826.00000	1276	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		51208.00000	45928	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		269.00000	430	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		65788.00000	60402	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		87.00000	142	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		80205.00000	74776	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		17.00000	30	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		94406.00000	88967	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		2.00000	4	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.77500	7.68500		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		16940.00000	14001	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		12920.00000	15541	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		8516.00000	6578	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		20063.00000	23685	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3561.00000	2542	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		30967.00000	35509	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		945.00000	595	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		44510.00000	49720	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		127.00000	66	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		60154.00000	65654	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		27405.00000	23647	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		8105.00000	9908	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		39297.00000	34930	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		4998.00000	6191	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		52143.00000	47360	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3118.00000	3896	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		65024.00000	59901	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1544.00000	1982	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		78377.00000	73042	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		705.00000	930	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		91902.00000	86447	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		296.00000	402	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.79100	7.69800		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		19499.00000	16597	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		16360.00000	19064	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		11293.00000	9200	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		23355.00000	26868	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		5472.00000	4202	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		33012.00000	37348	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2112.00000	1503	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		45416.00000	50413	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		563.00000	361	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		59919.00000	65323	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		29986.00000	26413	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		11919.00000	13952	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		40756.00000	36631	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		8028.00000	9509	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		52849.00000	48325	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		5722.00000	6804	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		64667.00000	59778	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3398.00000	4115	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		77077.00000	71920	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		1918.00000	2367	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		89830.00000	84489	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1027.00000	1292	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.78900	7.70800		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		14521.00000	11324	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		11349.00000	14258	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		6557.00000	4736	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		22455.00000	26739	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		2350.00000	1550	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		37783.00000	43088	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		647.00000	385	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		56094.00000	61937	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		26505.00000	21986	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4718.00000	6304	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		41532.00000	36100	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		1570.00000	2243	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		58117.00000	52230	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		410.00000	628	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		75116.00000	69064	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		83.00000	136	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		91965.00000	85869	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		13.00000	23	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.80500	7.72100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		20634.00000	17448	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		18478.00000	21521	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		12504.00000	10247	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		29130.00000	33102	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6894.00000	5454	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		42753.00000	47543	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3423.00000	2606	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		58978.00000	64390	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		595.00000	415	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		96979.00000	103029	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1517.00000	1107	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		77243.00000	83062	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		31317.00000	27218	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		10817.00000	12947	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		44218.00000	39338	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		5801.00000	7150	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		58750.00000	53290	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2833.00000	3602	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		74266.00000	68430	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1254.00000	1646	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.82200	7.73600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		25257.00000	22085	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		24233.00000	27330	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		17190.00000	14749	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		34653.00000	38481	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		11053.00000	9289	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		47438.00000	51943	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1988.00000	1555	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		97865.00000	103701	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3776.00000	3029	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		79356.00000	84878	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		6680.00000	5489	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		62433.00000	67511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		35248.00000	31353	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		16161.00000	18535	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		46980.00000	42428	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		10243.00000	11960	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		60138.00000	55037	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6154.00000	7321	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		74336.00000	68812	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3496.00000	4241	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		89187.00000	83364	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1874.00000	2320	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			7.77900	7.69800		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		28761.00000	23939	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4937.00000	6579	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.79300	7.70900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		23437.00000	19997	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		20203.00000	23374	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		14639.00000	12142	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		31341.00000	35456	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		8391.00000	6744	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		45554.00000	50518	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4374.00000	3395	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		62537.00000	68170	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		864.00000	621	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		102713.00000	109081	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2056.00000	1537	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		81775.00000	87868	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		34777.00000	30416	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		12115.00000	14366	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		48313.00000	43162	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6719.00000	8180	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		63475.00000	57727	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3429.00000	4292	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		79636.00000	73487	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1605.00000	2067	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		96250.00000	89862	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		687.00000	911	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.80500	7.72000		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		27772.00000	24373	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		25437.00000	28635	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		19057.00000	16422	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		36399.00000	40360	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		12369.00000	10448	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		49896.00000	54571	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		7555.00000	6245	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		65791.00000	71077	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2305.00000	1816	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		103591.00000	109698	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4322.00000	3490	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		83805.00000	89570	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		38484.00000	34335	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		16968.00000	19415	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		50987.00000	46160	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10770.00000	12539	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		64939.00000	59547	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		6487.00000	7692	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		79932.00000	74107	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3701.00000	4472	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		95567.00000	89433	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1996.00000	2459	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.75600	7.67600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		30374.00000	25464	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		4625.00000	6162	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.76700	7.68400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		15638.00000	12088	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		10375.00000	13437	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		6862.00000	4888	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		21741.00000	26380	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		2326.00000	1505	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		37919.00000	43711	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		585.00000	340	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		57484.00000	63851	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		106.00000	55	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		78920.00000	85481	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		28815.00000	23783	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		3964.00000	5545	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		45077.00000	39081	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1177.00000	1793	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		62695.00000	56261	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		266.00000	444	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		80499.00000	73924	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		45.00000	83	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		97994.00000	91387	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		6.00000	11	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.77700	7.69200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		29460.00000	25918	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		24887.00000	28037	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		20399.00000	17628	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		35747.00000	39668	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		13373.00000	11333	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		49201.00000	53852	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		8259.00000	6852	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		65140.00000	70425	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4781.00000	3877	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		83310.00000	89098	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		40499.00000	36206	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		16546.00000	18944	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		53284.00000	48318	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		10474.00000	12200	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		67455.00000	61935	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		6297.00000	7469	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		82602.00000	76659	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3590.00000	4338	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		98327.00000	92084	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1937.00000	2386	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2583.00000	2044	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		103371.00000	109524	8.55	0.00	0.00

Total for Derivatives:							0.00	2,546.00
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Grand Total:							0.00	2,546.00
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