

Daily MTM Report

Daily summary for 22/05/2006

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			7.50500	7.50000			0.00	0.00
R157 On 15/09/2015 Bond			7.72000	7.71000			0.00	0.00
R186 On 21/12/2026 Bond			7.50000	7.49000			0.00	0.00
R194 On 28/02/2008 Bond			7.39000	7.38000			0.00	0.00
R201 On 21/12/2014 Bond			7.71000	7.70500			0.00	0.00
R203 On 15/09/2017 Bond			7.73500	7.72500			0.00	0.00
R204 On 21/12/2018 Bond			7.73500	7.72500			0.00	0.00
R207 On 15/01/2020 Bond			7.72100	7.70900			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			242.30200	242.39600		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		124015.00000	123068	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		55.00000	48	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			246.70500	246.78800		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		167998.00000	167163	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		118.00000	113	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			251.22800	251.29800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		213061.00000	212359	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		81.00000	79	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.48300	7.47900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.72200	7.71100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.45600	7.44700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.37300	7.36500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.67400	7.67000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.71700	7.70700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.70200	7.69200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.69000	7.67900		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			7.30200	7.27200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1016.00000	1054	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		350.00000	315	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.53000	7.49200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1697.00000	1753	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		492.00000	456	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.64800	7.61700		0.36	0.00	35.00
JFRA On 01/02/2007 jFra	7.50	Call		1369.00000	1403	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1083.00000	1041	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.79800	7.74000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1755.00000	1830	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		1168.00000	1102	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.79600	7.75900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1957.00000	2002	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1323.00000	1278	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.90400	7.84700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2358.00000	2440	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1445.00000	1378	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			7.93400	7.88800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26653.00000	26645	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		25689.00000	25570	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.72600	7.68400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		13642.00000	13970	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		5610.00000	5164	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.81200	7.76800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		18754.00000	19132	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		9179.00000	8749	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.89000	7.84900		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		26209.00000	27562	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		1566.00000	1258	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.93000	7.89000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		30389.00000	31575	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		4099.00000	3670	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.93600	7.88900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		44200.00000	47263	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		204.00000	120	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.95600	7.90800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		46531.00000	49439	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1298.00000	999	0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.79000	6.79100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.84300	6.84900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.96100	6.96900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96200	6.96800		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.56750	7.57000		2.45	10.00	754.00
R153 On 03/08/2006 Bond Future	7.50	Call		4679.00000	4604	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		7368.00000	7197	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		1444.00000	1387	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13801.00000	13648	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		231.00000	212	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		22356.00000	22241	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		10307.00000	10258	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		3427.00000	3282	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		17769.00000	17769	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		1416.00000	1321	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26264.00000	26309	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		537.00000	485	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		35200.00000	35272	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		192.00000	167	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		44261.00000	44346	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		66.00000	55	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		53311.00000	53403	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		22.00000	18	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.54100	7.53600		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		8128.00000	7963	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		9432.00000	9447	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3977.00000	3858	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14387.00000	14448	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1456.00000	1390	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		21060.00000	21175	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		27874.00000	27663	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		2386.00000	2356	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		35629.00000	35422	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		1382.00000	1355	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		339.00000	315	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		29228.00000	29385	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		13736.00000	13541	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		6022.00000	6009	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		20439.00000	20231	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		3795.00000	3768	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		38.00000	34	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		38303.00000	38480	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		43707.00000	43505	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		785.00000	764	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		51983.00000	51787	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		470.00000	454	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		60306.00000	60113	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		283.00000	272	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.55700	7.55400		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		10039.00000	9927	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		11871.00000	11860	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		5947.00000	5856	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		16306.00000	16317	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		2893.00000	2831	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21858.00000	21898	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		259.00000	247	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		36677.00000	36767	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1071.00000	1038	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		28722.00000	28791	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		15157.00000	15031	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		8540.00000	8515	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		21079.00000	20946	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		6090.00000	6058	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		27618.00000	27483	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		4334.00000	4300	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		34607.00000	34473	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		3103.00000	3071	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		41884.00000	41753	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		2235.00000	2206	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		49343.00000	49215	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		1623.00000	1597	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		56907.00000	56783	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1190.00000	1168	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			7.75750	7.76500		4.40	15.00	122.00
R157 On 03/08/2006 Bond Future	7.75	Call		11551.00000	11603	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		12746.00000	12201	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		3832.00000	3797	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		25164.00000	24532	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		766.00000	736	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		42634.00000	42006	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24147.00000	24368	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		5596.00000	5220	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		40032.00000	40422	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		2118.00000	1910	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		72.00000	65	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		62884.00000	62280	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		57622.00000	58124	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		717.00000	622	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		75754.00000	76314	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		225.00000	187	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		93864.00000	94447	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		67.00000	53	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		111734.00000	112327	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		19.00000	15	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			7.75600	7.74500		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		18111.00000	17516	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		17721.00000	17983	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		8997.00000	8581	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		28269.00000	28710	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		3524.00000	3294	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		42839.00000	43466	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		60513.00000	59667	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3345.00000	3356	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		155.00000	134	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		80734.00000	81571	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		969.00000	880	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		60718.00000	61485	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		30348.00000	29622	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		10670.00000	10800	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		44670.00000	43865	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		6069.00000	6120	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		77196.00000	76334	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1811.00000	1806	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		94229.00000	93363	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		970.00000	960	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		111293.00000	110428	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		494.00000	486	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		128261.00000	127397	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		249.00000	243	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		144999.00000	144139	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		97.00000	93	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			7.77300	7.76400		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		21992.00000	21521	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		23055.00000	23267	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		12797.00000	12437	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		33036.00000	33359	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		6308.00000	6071	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		46086.00000	46533	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2462.00000	2337	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		62151.00000	62709	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		33546.00000	32988	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		15789.00000	15914	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		46762.00000	46145	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		10534.00000	10599	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		61304.00000	60648	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		6944.00000	6972	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		76705.00000	76028	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		4548.00000	4554	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		92599.00000	91911	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		2973.00000	2968	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		108646.00000	107954	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		1869.00000	1860	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		124782.00000	124089	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1169.00000	1159	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		140761.00000	140070	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		618.00000	610	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.50800	7.49700		7.20	0.00	34.00
R186 On 03/08/2006 Bond Future	7.50	Call		18275.00000	17208	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		17892.00000	18227	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		5995.00000	5407	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		38083.00000	38897	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1221.00000	1029	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		67006.00000	68217	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		122.00000	93	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		100886.00000	102258	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		38467.00000	37115	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		6788.00000	6837	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		63956.00000	62524	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		2105.00000	2075	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		91494.00000	90067	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		547.00000	522	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		119106.00000	117696	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		95.00000	87	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		146098.00000	144695	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		12.00000	11	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		172215.00000	170813	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		197435.00000	196033	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			7.51100	7.50100		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		27230.00000	26344	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		27357.00000	27736	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		13413.00000	12800	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		45782.00000	46435	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		5382.00000	5041	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		71201.00000	72125	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1574.00000	1436	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		102104.00000	103231	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		46049.00000	44962	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		15089.00000	15268	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		68716.00000	67513	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		7778.00000	7840	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		93644.00000	92388	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		3790.00000	3798	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		119283.00000	118011	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1530.00000	1523	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		145230.00000	143957	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		551.00000	544	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		170845.00000	169576	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		178.00000	173	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		310.00000	272	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		136867.00000	138094	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.51300	7.50300		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		37276.00000	36417	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		37653.00000	38050	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		21252.00000	20602	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		53640.00000	54246	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		9826.00000	9416	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		75414.00000	76259	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3638.00000	3432	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		103665.00000	104715	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		946.00000	873	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		136707.00000	137890	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		56832.00000	55816	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		26337.00000	26577	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		78731.00000	77608	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		18455.00000	18588	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		100263.00000	99073	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11252.00000	11317	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		123274.00000	122044	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		6530.00000	6556	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		147120.00000	145869	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3606.00000	3611	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		171257.00000	169998	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1894.00000	1890	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.41900	7.40600		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.50	Call		3106.00000	2946	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1708.00000	1742	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		1146.00000	1046	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3472.00000	3566	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		263.00000	225	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6331.00000	6486	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		25.00000	19	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9853.00000	10041	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5876.00000	5687	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		773.00000	777	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9102.00000	8904	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		311.00000	307	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12548.00000	12351	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		87.00000	84	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16132.00000	15937	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		19.00000	18	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		19750.00000	19556	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		3.00000	3	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23363.00000	23170	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			7.43700	7.42600		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3604.00000	3500	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		2673.00000	2708	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1919.00000	1842	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		4137.00000	4199	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		820.00000	773	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		6202.00000	6294	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		217.00000	198	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		8776.00000	8896	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		18174.00000	18312	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1.00000	1	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		14957.00000	15095	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		35.00000	31	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		11786.00000	11920	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5733.00000	5611	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		1666.00000	1682	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8231.00000	8098	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		1040.00000	1046	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10831.00000	10694	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		532.00000	532	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13644.00000	13504	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		248.00000	247	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.45500	7.44800		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		4109.00000	4049	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		3577.00000	3589	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		2667.00000	2617	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4695.00000	4717	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		1597.00000	1559	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		6194.00000	6227	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		721.00000	697	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		7896.00000	7943	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		8.00000	7	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		14975.00000	15046	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		61.00000	57	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		12421.00000	12489	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		253.00000	241	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		10015.00000	10075	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		5842.00000	5774	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		2760.00000	2765	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		7739.00000	7667	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		2118.00000	2117	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		9595.00000	9520	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		1443.00000	1440	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		11622.00000	11546	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		948.00000	944	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		13785.00000	13709	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		600.00000	596	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			7.73000	7.72400		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	7.75	Call		10195.00000	9808	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		8553.00000	8546	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		3373.00000	3138	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		17658.00000	17801	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		20970.00000	20524	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		3701.00000	3635	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		34061.00000	33621	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		1460.00000	1400	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		48201.00000	47784	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		557.00000	519	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		62617.00000	62218	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		210.00000	190	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		76946.00000	76560	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		53.00000	46	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		91120.00000	90739	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		10.00000	8	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			7.74400	7.74000		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		15645.00000	15380	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		15027.00000	15010	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		7738.00000	7540	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		22688.00000	22737	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3209.00000	3087	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		34018.00000	34143	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		845.00000	795	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		47812.00000	48009	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		113.00000	103	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		63543.00000	63780	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		25612.00000	25312	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9715.00000	9662	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		37077.00000	36765	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		6180.00000	6115	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		49594.00000	49284	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		3972.00000	3908	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		62146.00000	61852	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		2069.00000	2021	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		75270.00000	74992	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		1000.00000	969	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		88651.00000	88386	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		448.00000	429	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			7.75800	7.75500		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		18100.00000	17903	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		18402.00000	18385	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		10335.00000	10177	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		25837.00000	25860	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		4926.00000	4819	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		35907.00000	35980	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1870.00000	1812	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		48614.00000	48736	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		489.00000	467	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		63286.00000	63444	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		28202.00000	27977	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		13575.00000	13531	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		38603.00000	38369	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		9315.00000	9262	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		50418.00000	50181	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6732.00000	6675	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		61934.00000	61706	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4106.00000	4058	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		74105.00000	73888	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2387.00000	2350	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		86683.00000	86476	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1320.00000	1294	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			7.75000	7.74000		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		14284.00000	13622	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		13530.00000	13622	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		6731.00000	6262	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		25046.00000	25331	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		2598.00000	2335	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		40448.00000	40939	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		800.00000	688	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		58664.00000	59306	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		25579.00000	24803	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		6209.00000	6188	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		39912.00000	39109	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		2368.00000	2319	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		56027.00000	55239	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		738.00000	704	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		72801.00000	72032	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		186.00000	171	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		89572.00000	88813	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		38.00000	33	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.76400	7.75400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		20042.00000	19486	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		20339.00000	20525	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		12237.00000	11799	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		31316.00000	31620	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		6833.00000	6521	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		45146.00000	45575	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		3458.00000	3259	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		61466.00000	62009	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		638.00000	582	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		99476.00000	100162	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		1573.00000	1461	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		79752.00000	80381	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		30318.00000	29668	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		12271.00000	12363	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		42794.00000	42084	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6830.00000	6862	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		56953.00000	56212	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		3488.00000	3489	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		72187.00000	71436	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1627.00000	1618	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.77800	7.76900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		24570.00000	24094	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		25958.00000	26138	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		16762.00000	16367	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		36637.00000	36898	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		10824.00000	10515	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		49621.00000	49968	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2001.00000	1904	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		100290.00000	100849	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		3756.00000	3602	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		81748.00000	82250	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		6585.00000	6359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		64749.00000	65180	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		34260.00000	33715	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		17584.00000	17696	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		45679.00000	45083	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		11353.00000	11414	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		58540.00000	57910	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		6967.00000	6994	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		72484.00000	71834	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4055.00000	4062	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		87136.00000	86477	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2235.00000	2232	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			7.75100	7.74000		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		27194.00000	26315	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		6729.00000	6727	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.76200	7.75200		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		22421.00000	21820	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		22579.00000	22764	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		14066.00000	13584	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		34160.00000	34465	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		8135.00000	7782	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		48690.00000	49123	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4302.00000	4068	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		65857.00000	66409	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		892.00000	819	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		106132.00000	106845	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		2064.00000	1925	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		85175.00000	85823	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		33239.00000	32543	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		13969.00000	14060	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		46247.00000	45490	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		8044.00000	8074	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		60947.00000	60159	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4293.00000	4291	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		76755.00000	75956	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2115.00000	2103	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		93132.00000	92333	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		960.00000	948	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.77300	7.76400		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		26588.00000	26078	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		27675.00000	27863	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		18248.00000	17823	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		39012.00000	39284	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		11866.00000	11532	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		52815.00000	53178	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		7276.00000	7029	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		68933.00000	69385	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		2253.00000	2146	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		106961.00000	107551	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		4188.00000	4019	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		87093.00000	87622	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		36886.00000	36304	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		18791.00000	18907	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		48971.00000	48335	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12175.00000	12237	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		62538.00000	61867	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		7508.00000	7535	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		77209.00000	76517	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4399.00000	4405	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		92593.00000	91891	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2444.00000	2440	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			7.73600	7.72400		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		28367.00000	27416	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		6493.00000	6507	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.74500	7.73300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		13940.00000	13327	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		12588.00000	12930	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		6039.00000	5662	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		24829.00000	25407	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		2043.00000	1866	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		41548.00000	42326	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		521.00000	461	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		61331.00000	62225	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		97.00000	83	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		82822.00000	83762	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		26163.00000	25360	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		5224.00000	5375	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		41714.00000	40807	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		1724.00000	1772	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		58962.00000	58017	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		443.00000	453	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		76630.00000	75677	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		88.00000	89	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		94090.00000	93136	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		13.00000	13	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.75400	7.74200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		27968.00000	27321	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		27339.00000	27636	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		19345.00000	18809	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		38637.00000	39044	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		12688.00000	12268	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		52459.00000	52983	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		7854.00000	7545	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		68679.00000	69314	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		4567.00000	4355	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		87039.00000	87771	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		38534.00000	37791	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		18525.00000	18724	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		50852.00000	50032	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		11986.00000	12110	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		64602.00000	63728	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		7388.00000	7457	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		79399.00000	78490	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4331.00000	4364	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		94856.00000	93927	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2410.00000	2424	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2484.00000	2349	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		107216.00000	108025	8.55	0.00	0.00

Total for Derivatives:							25.00	2,546.00
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Grand Total:							25.00	2,546.00
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