



Daily MTM Report

Daily summary for 15/06/2006

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			7.94500	7.90000			0.00	0.00
R157 On 15/09/2015 Bond			8.15500	8.11000			0.00	0.00
R186 On 21/12/2026 Bond			7.93000	7.89000			0.00	0.00
R194 On 28/02/2008 Bond			7.88000	7.83000			0.00	0.00
R201 On 21/12/2014 Bond			8.15500	8.11500			0.00	0.00
R203 On 15/09/2017 Bond			8.18000	8.13500			0.00	0.00
R204 On 21/12/2018 Bond			8.16000	8.11500			0.00	0.00
R207 On 15/01/2020 Bond			8.13200	8.08700			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			237.46400	237.94800		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		79703.00000	74936	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		223.00000	296	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			242.56300	242.47600		4.10	34.00	335.00
GOVI On 02/11/2006 jGovi	230.00	Call		125182.00000	126027	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		422.00000	397	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			246.66700	247.16100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		171865.00000	166973	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		255.00000	303	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.31000	8.25200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.46600	8.40000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.27500	8.26800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.90800	7.89700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.41200	8.35000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.44900	8.38600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.37800	8.33000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.36200	8.32300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.48300	7.48300		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.58600	7.59500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1537.00000	1515	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		81.00000	81	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.80300	7.82500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2246.00000	2200	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		228.00000	236	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.05600	8.04000		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		1935.00000	1959	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		615.00000	600	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.19700	8.18600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2384.00000	2400	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		707.00000	697	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.36700	8.34300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2810.00000	2849	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		751.00000	732	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.40200	8.34600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3141.00000	3241	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		920.00000	873	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.47200	8.41200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26744.00000	26797	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		24498.00000	24403	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.16200	8.13700		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		18219.00000	18544	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		1876.00000	1743	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.28300	8.24700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		23570.00000	24010	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		5230.00000	5012	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.41500	8.35300		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		44897.00000	47349	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		39.00000	23	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.47200	8.40700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		47758.00000	50172	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		797.00000	637	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.45100	8.37900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		76071.00000	80699	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.47900	8.40400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		77645.00000	82425	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		44.00000	24	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89800	6.90300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.11200	7.11800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.37900	7.38400		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.99200	7.94500		2.45	213.00	944.00
R153 On 03/08/2006 Bond Future	8.00	Call		6434.00000	5427	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4359.00000	5125	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		2200.00000	1702	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		9596.00000	10872	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		424.00000	288	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		17390.00000	19028	2.62	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.25	Call		34.00000	19	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		26668.00000	28427	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		1.00000	0	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		36402.00000	38176	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		13093.00000	11672	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1642.00000	1995	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		21260.00000	19616	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		528.00000	658	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		30069.00000	28335	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		150.00000	191	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39051.00000	37288	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		39.00000	50	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.98300	7.93300		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		10365.00000	9389	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7980.00000	8784	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		5688.00000	5005	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		12234.00000	13331	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		2518.00000	2127	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		18081.00000	19471	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		809.00000	645	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		25478.00000	27095	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		160.00000	118	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		34024.00000	35762	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		16309.00000	15086	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5079.00000	5637	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		22997.00000	21580	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3009.00000	3372	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		15.00000	10	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		43163.00000	44938	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		52525.00000	54305	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		30384.00000	28829	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1721.00000	1946	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		38261.00000	36618	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1007.00000	1144	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		46350.00000	44652	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		587.00000	669	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.00000	7.94800		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		12339.00000	11418	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10604.00000	11418	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		7893.00000	7184	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14530.00000	15555	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		4475.00000	3985	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		19560.00000	20806	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2154.00000	1864	2.50	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	7.25	Put		25767.00000	27212	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		769.00000	638	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		32988.00000	34592	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		23.00000	17	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		49695.00000	51423	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		183.00000	143	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		41088.00000	42783	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		17681.00000	16573	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7651.00000	8278	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		23752.00000	22489	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5502.00000	5975	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		30346.00000	28963	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3952.00000	4304	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		37310.00000	35835	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2845.00000	3104	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		44520.00000	42976	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2058.00000	2248	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.18100	8.13750		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.25	Call		15555.00000	13411	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		6888.00000	8104	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		5791.00000	4632	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		16488.00000	18690	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		1245.00000	886	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		31688.00000	34689	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		116.00000	70	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		50695.00000	54009	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		4.00000	2	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		71119.00000	74477	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		92059.00000	95419	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		29978.00000	27120	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2321.00000	2823	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		46933.00000	43734	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		651.00000	812	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		64707.00000	61389	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		157.00000	200	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		82502.00000	79151	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		34.00000	44	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.18900	8.14100		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		22229.00000	20125	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		14023.00000	15541	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		12347.00000	10871	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		23064.00000	25211	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		5490.00000	4645	4.80	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	7.75	Put		35496.00000	38273	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1795.00000	1438	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		51463.00000	54728	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		403.00000	301	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		70114.00000	73634	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		34858.00000	32225	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		8086.00000	9074	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		3.00000	2	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		110978.00000	114599	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		52.00000	35	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		90195.00000	93801	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		49467.00000	46447	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4478.00000	5080	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		65268.00000	61993	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2404.00000	2752	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		81625.00000	78192	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1222.00000	1410	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		98221.00000	94697	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		605.00000	703	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		114745.00000	111166	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		238.00000	281	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.20700	8.15800		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		26529.00000	24524	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		19772.00000	21371	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		16790.00000	15260	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		28504.00000	30580	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9281.00000	8245	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		39815.00000	42385	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4300.00000	3709	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		54011.00000	57024	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1562.00000	1295	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		70812.00000	74150	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		404.00000	318	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		89564.00000	93084	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		38303.00000	35880	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		13414.00000	14597	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		51639.00000	48879	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		8953.00000	9799	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		66066.00000	63050	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5910.00000	6500	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		81066.00000	77858	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3760.00000	4157	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		96506.00000	93162	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2363.00000	2625	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		111962.00000	108512	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	Put		1289.00000	1445	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.93500	7.89500		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	8.00	Call		22087.00000	19002	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9548.00000	11263	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		7530.00000	5977	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		25164.00000	28410	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		1455.00000	1028	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		50386.00000	54757	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		120.00000	72	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		81521.00000	86272	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		4.00000	2	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		115102.00000	119899	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		150077.00000	154876	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		44330.00000	40152	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		2697.00000	3317	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		70185.00000	65527	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		488.00000	629	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		96830.00000	92051	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		58.00000	77	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		122906.00000	118108	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		4.00000	6	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		148122.00000	143323	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			7.94100	7.89900		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		32094.00000	29159	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		20113.00000	22182	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		17165.00000	15173	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		35162.00000	38173	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		7480.00000	6380	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		56564.00000	60467	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2418.00000	1967	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		83744.00000	88296	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		579.00000	446	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		115355.00000	120225	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		86.00000	61	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		149572.00000	154551	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		51541.00000	47811	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		10643.00000	11917	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		73604.00000	69281	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		4807.00000	5487	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		97635.00000	92947	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1914.00000	2229	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		122381.00000	117503	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	Put		670.00000	795	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		7.00000	5	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		185521.00000	190522	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.94300	7.90100		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		45076.00000	42246	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		33411.00000	35549	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		28628.00000	26433	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		46743.00000	49517	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		15713.00000	14214	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		64701.00000	68171	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6963.00000	6121	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		87961.00000	92089	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2243.00000	1894	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		116441.00000	121061	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		531.00000	427	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		149168.00000	154034	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		76.00000	57	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		184448.00000	189399	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		62045.00000	58653	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		21644.00000	23221	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		81462.00000	77588	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		13328.00000	14424	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		102693.00000	98439	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		7789.00000	8505	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		125068.00000	120538	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		4315.00000	4754	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.90900	7.85600		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.75	Call		1375.00000	1080	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2941.00000	3427	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		3410.00000	2901	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1288.00000	1560	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		319.00000	219	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		5590.00000	6272	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		27.00000	15	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		9022.00000	9791	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1.00000	0	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		12738.00000	13519	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		16497.00000	17279	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		6199.00000	5529	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		408.00000	520	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		9536.00000	8787	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		93.00000	125	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		13092.00000	12317	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	Put		15.00000	21	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		16695.00000	15915	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	2	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.95500	7.89000		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		3967.00000	3510	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2595.00000	2949	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		2237.00000	1911	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3988.00000	4473	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		1053.00000	858	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		5939.00000	6556	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		366.00000	279	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		8403.00000	9127	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		87.00000	61	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		11287.00000	12072	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		8.00000	5	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		14386.00000	15194	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		23992.00000	24803	0.64	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	0	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		20773.00000	21584	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		17569.00000	18380	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		5954.00000	5380	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1472.00000	1710	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		8336.00000	7668	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		758.00000	901	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.99800	7.92200		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		4537.00000	4129	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3746.00000	4109	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		3085.00000	2757	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4834.00000	5276	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1879.00000	1637	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		6177.00000	6706	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1014.00000	856	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		7871.00000	8484	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		489.00000	398	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		9915.00000	10596	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		148.00000	113	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		12152.00000	12888	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	0	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		19798.00000	20569	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		4.00000	2	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		17194.00000	17963	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		31.00000	21	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		14623.00000	15385	0.77	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	8.25	Call		5997.00000	5515	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2674.00000	2964	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		7684.00000	7134	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1840.00000	2061	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		9573.00000	8964	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1218.00000	1379	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.16900	8.12800		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.25	Call		12813.00000	11179	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		5367.00000	6244	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		4731.00000	3834	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12617.00000	14231	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		948.00000	680	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		24460.00000	26703	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		74.00000	44	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		39513.00000	41993	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		24447.00000	22310	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		1957.00000	2330	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		37893.00000	35516	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		640.00000	773	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		51880.00000	49404	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		142.00000	175	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		65977.00000	63473	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		22.00000	28	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.18700	8.14500		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		19179.00000	17722	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		12913.00000	13968	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		10987.00000	9927	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		19721.00000	21173	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		5094.00000	4455	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		29108.00000	30981	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1624.00000	1349	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		41205.00000	43443	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		402.00000	316	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		55842.00000	58268	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		46.00000	33	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		71644.00000	74143	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		88063.00000	90575	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		29330.00000	27549	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8339.00000	9070	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		40058.00000	38007	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4611.00000	5072	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		51987.00000	49740	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2348.00000	2613	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	9.25	Call		64669.00000	62295	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1097.00000	1235	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.20200	8.15900		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		22226.00000	20822	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		16920.00000	18028	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		14486.00000	13393	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		23841.00000	25259	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7642.00000	6902	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		31924.00000	33696	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3388.00000	2972	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		42872.00000	44967	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1145.00000	966	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		56108.00000	58440	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		279.00000	224	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		71004.00000	73461	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		39.00000	29	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		86817.00000	89319	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		31971.00000	30300	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		12267.00000	13107	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		41714.00000	39806	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		7868.00000	8471	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		52537.00000	50434	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		4800.00000	5209	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		64160.00000	61910	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		2779.00000	3040	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.19100	8.14600		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.25	Call		15087.00000	13056	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		7580.00000	8806	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		6499.00000	5318	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		17166.00000	19242	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		2107.00000	1606	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		31389.00000	34146	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		490.00000	343	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		48842.00000	51953	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		79.00000	50	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		67966.00000	71194	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		9.00000	5	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		87909.00000	91163	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		27832.00000	25110	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		2580.00000	3116	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		43232.00000	40141	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		653.00000	820	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		59618.00000	56396	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		120.00000	156	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 02/11/2006 Bond Future			8.20800	8.16100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		21311.00000	19406	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		14981.00000	16425	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		12921.00000	11541	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		24507.00000	26477	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		7089.00000	6194	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		37019.00000	39474	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		3479.00000	2966	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		52192.00000	55029	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		1512.00000	1255	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		69458.00000	72550	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		576.00000	464	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		88218.00000	91456	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		55.00000	41	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		128526.00000	131862	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		191.00000	149	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		108004.00000	111311	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		32207.00000	29813	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		8377.00000	9331	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		45176.00000	42391	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		4250.00000	4815	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.22300	8.17500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		25946.00000	24093	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		20693.00000	22206	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		17744.00000	16295	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		30142.00000	32058	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		11452.00000	10388	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		41913.00000	44214	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		6937.00000	6208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		55884.00000	58521	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		3923.00000	3460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		71793.00000	74695	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		449.00000	377	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		127811.00000	131104	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		1002.00000	856	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		108067.00000	111286	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		2062.00000	1790	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		89300.00000	92394	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		36008.00000	33769	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		13508.00000	14635	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		47711.00000	45133	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		8356.00000	9144	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		60712.00000	57863	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		4884.00000	5400	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			8.17000	8.12500		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		7596.00000	6265	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		17238.00000	19347	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.18500	8.13800		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		24496.00000	22431	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		16074.00000	17555	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		15368.00000	13833	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		25879.00000	27890	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		8814.00000	7779	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		38752.00000	41263	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		4573.00000	3948	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		54447.00000	57369	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		2125.00000	1791	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		72461.00000	75672	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		877.00000	720	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		92213.00000	95602	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		101.00000	79	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		135122.00000	138645	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		319.00000	255	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		113211.00000	116693	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		36088.00000	33536	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		9215.00000	10209	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		49703.00000	46761	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		4844.00000	5448	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		64715.00000	61499	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2324.00000	2654	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.19500	8.14800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		28856.00000	26879	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		21283.00000	22806	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		19947.00000	18386	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		31075.00000	33013	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13033.00000	11873	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		43343.00000	45682	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8004.00000	7199	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		57991.00000	60684	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4597.00000	4078	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		74769.00000	77748	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2457.00000	2147	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		93337.00000	96527	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		556.00000	470	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		134486.00000	137899	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1217.00000	1047	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		113345.00000	116674	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		39679.00000	37310	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		13872.00000	15002	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	8.75	Call		52165.00000	49454	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		8578.00000	9366	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		65945.00000	62962	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		5019.00000	5535	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.14200	8.09700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		8555.00000	7111	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		16082.00000	18102	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.15300	8.10600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		8247.00000	6865	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		16389.00000	18586	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		18008.00000	15722	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		7100.00000	8394	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		2900.00000	2278	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		30629.00000	33587	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		748.00000	549	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		48619.00000	52000	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		136.00000	93	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		68722.00000	72258	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		17.00000	11	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		89909.00000	93482	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		111808.00000	115387	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		31829.00000	28822	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		2391.00000	2964	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		48069.00000	44674	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		608.00000	792	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		65110.00000	61573	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		114.00000	157	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.16100	8.11300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		21506.00000	19829	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		30093.00000	32031	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		30779.00000	28677	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		20510.00000	22023	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		14221.00000	12961	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		42189.00000	44544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		8851.00000	7964	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		56740.00000	59469	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		5158.00000	4577	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		73526.00000	76561	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		2801.00000	2449	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		92222.00000	95486	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		1410.00000	1213	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		112479.00000	115898	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		41928.00000	39428	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	Put		13310.00000	14426	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		54673.00000	51832	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		8201.00000	8975	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		68635.00000	65524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		4786.00000	5291	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		656.00000	555	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		133984.00000	137499	8.55	0.00	0.00
Total for Derivatives:							247.00	2,963.00

Grand Total: 247.00 2,963.00