



# Daily MTM Report

Daily summary for 21/06/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.08000	8.02500			0.00	0.00
R157 On 15/09/2015 Bond			8.30000	8.24500			0.00	0.00
R186 On 21/12/2026 Bond			8.08000	8.02000			0.00	0.00
R194 On 28/02/2008 Bond			8.02000	7.97000			0.00	0.00
R201 On 21/12/2014 Bond			8.30500	8.24500			0.00	0.00
R203 On 15/09/2017 Bond			8.32000	8.26500			0.00	0.00
R204 On 21/12/2018 Bond			8.30500	8.25000			0.00	0.00
R207 On 15/01/2020 Bond			8.28000	8.22500			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 03/08/2006 jGovi			235.86100	236.48800		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		65310.00000	59240	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		430.00000	630	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			240.29200	240.93600		4.10	0.00	335.00
GOVI On 02/11/2006 jGovi	230.00	Call		110078.00000	103841	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		718.00000	921	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			244.96900	245.61200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		156535.00000	150207	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		415.00000	517	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.46700	8.39700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.61900	8.58300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.49300	8.44900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.05000	7.96800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.68000	8.52700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.59400	8.56200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.61100	8.50100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.50800	8.49800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.43000	7.43400		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.57300	7.56300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1452.00000	1471	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		74.00000	68	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.94700	7.86100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2305.00000	2480	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		200.00000	165	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.20900	8.10500		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		2030.00000	2209	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		552.00000	476	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.43700	8.30700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2579.00000	2809	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		608.00000	521	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.61400	8.47200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3024.00000	3279	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		651.00000	560	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.65800	8.51600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3445.00000	3717	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		778.00000	678	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.74800	8.61500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26866.00000	27008	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		24124.00000	23943	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.35000	8.24600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		19598.00000	21202	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		1262.00000	971	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.49600	8.38700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		25231.00000	26702	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		4341.00000	3837	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.58600	8.52000		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		51483.00000	54051	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		6.00000	3	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.65500	8.58900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		54529.00000	56994	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		391.00000	304	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.60100	8.56100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		87679.00000	90144	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			8.63500	8.59400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		89668.00000	92179	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		8.00000	6	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89300	6.89300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.07900	7.08200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.31600	7.32200		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.13450	8.08100		2.45	10.00	944.00
R153 On 03/08/2006 Bond Future	8.00	Call		3615.00000	2809	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		6663.00000	7866	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		892.00000	608	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		13412.00000	15136	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		103.00000	58	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		22193.00000	24156	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		4.00000	2	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		31761.00000	33767	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		41525.00000	43533	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		9003.00000	7623	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2676.00000	3303	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		16492.00000	14733	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		884.00000	1133	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		25043.00000	23115	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		249.00000	328	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		33950.00000	31963	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		61.00000	82	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			8.14200	8.08100		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		7543.00000	6575	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		10418.00000	11609	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		3753.00000	3140	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		15558.00000	17105	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		1446.00000	1143	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		22269.00000	24125	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		382.00000	279	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		30310.00000	32366	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		57.00000	37	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		39180.00000	41320	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		12729.00000	11430	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		6760.00000	7620	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		18824.00000	17247	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4095.00000	4678	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		4.00000	2	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		48412.00000	50569	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		57784.00000	59943	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		25788.00000	24001	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2385.00000	2757	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		33398.00000	31471	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1404.00000	1635	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		41323.00000	39305	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		819.00000	960	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.16900	8.10500		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		9616.00000	8657	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		13110.00000	14273	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5822.00000	5123	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		17687.00000	19111	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3069.00000	2622	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		23383.00000	25059	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1342.00000	1103	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		30183.00000	32067	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		415.00000	322	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		37863.00000	39893	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		8.00000	5	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		54908.00000	57028	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		81.00000	58	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		46214.00000	48314	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		14380.00000	13175	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		9578.00000	10496	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		19970.00000	18554	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6948.00000	7655	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		26187.00000	24599	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5021.00000	5556	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		32864.00000	31141	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3627.00000	4027	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		39861.00000	38035	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2627.00000	2924	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.33200	8.27700		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.25	Call		8967.00000	7020	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		11036.00000	13289	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		2453.00000	1694	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		23886.00000	27328	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		323.00000	184	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		41501.00000	45563	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		14.00000	6	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		61329.00000	65522	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		81851.00000	86052	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		102795.00000	106996	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		20926.00000	17800	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		4005.00000	5079	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		36707.00000	32885	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1161.00000	1540	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		54092.00000	49995	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		278.00000	382	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		71789.00000	67612	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		57.00000	81	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.34700	8.28900		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		15950.00000	13897	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		18870.00000	21142	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		8035.00000	6734	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		29878.00000	32904	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3102.00000	2461	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		44234.00000	47918	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		834.00000	614	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		61628.00000	65733	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		146.00000	97	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		80982.00000	85260	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		26890.00000	24126	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11243.00000	12806	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		122101.00000	126427	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		13.00000	8	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		101283.00000	105604	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		40253.00000	36922	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6390.00000	7385	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		55235.00000	51504	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3497.00000	4092	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		71085.00000	67092	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1807.00000	2141	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		87395.00000	83247	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		905.00000	1083	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		103747.00000	99502	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		366.00000	446	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.37000	8.31100		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		20443.00000	18413	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		24899.00000	27158	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		12208.00000	10750	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		35135.00000	37967	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6239.00000	5329	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		47986.00000	51366	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2607.00000	2141	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		63530.00000	67354	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		827.00000	645	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		81289.00000	85397	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		179.00000	130	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		100552.00000	104793	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		30883.00000	28317	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		17207.00000	18931	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		43134.00000	40111	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		11661.00000	12928	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		56734.00000	53347	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		7791.00000	8694	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		71114.00000	67446	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		5021.00000	5643	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		86118.00000	82246	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3189.00000	3606	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		101237.00000	97202	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		1778.00000	2032	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			8.08700	8.02700		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	8.00	Call		12437.00000	9256	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		15630.00000	19501	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		3019.00000	1923	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		36385.00000	42340	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		351.00000	180	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		65013.00000	71894	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		14.00000	5	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		97147.00000	104190	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		130830.00000	137882	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		165808.00000	172860	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		30788.00000	25435	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		4886.00000	6585	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		54935.00000	48343	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		969.00000	1429	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		81161.00000	74183	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		120.00000	194	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		107178.00000	100134	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		9.00000	16	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		132390.00000	125339	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	1	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			8.09900	8.03700		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		22837.00000	19428	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		27182.00000	31004	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		11026.00000	8961	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		45349.00000	50515	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		4200.00000	3221	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		69610.00000	75861	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1133.00000	805	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		98785.00000	105687	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		220.00000	143	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		131322.00000	138475	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		25.00000	14	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		165837.00000	173057	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		39590.00000	34884	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		15019.00000	17543	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		59631.00000	53860	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		7161.00000	8620	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		82402.00000	75901	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3007.00000	3736	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		106491.00000	99575	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		1107.00000	1420	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		201842.00000	209071	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			8.10400	8.04100		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		35866.00000	32280	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		40649.00000	44358	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		21573.00000	18947	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		56137.00000	60806	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		10983.00000	9329	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		76420.00000	82061	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		4380.00000	3552	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		101828.00000	108295	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1216.00000	924	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		131863.00000	138866	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		240.00000	169	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		165327.00000	172551	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		27.00000	17	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		200848.00000	208133	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		50950.00000	46493	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		26998.00000	29836	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		68740.00000	63491	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		17056.00000	19102	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		88682.00000	82775	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10227.00000	11615	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		110116.00000	103705	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5812.00000	6697	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			8.06100	8.00900		1.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.00	Call		1984.00000	1609	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2117.00000	2506	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		595.00000	433	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		4415.00000	5018	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		83.00000	50	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		7608.00000	8340	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3.00000	1	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		11252.00000	12015	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		14991.00000	15756	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		18751.00000	19516	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		4283.00000	3704	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		746.00000	931	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		7375.00000	6670	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		186.00000	246	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		10855.00000	10102	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		32.00000	44	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		14443.00000	13680	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		4.00000	5	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			8.15600	8.09300		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		2616.00000	2272	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		3774.00000	4214	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		1302.00000	1085	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		5583.00000	6150	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		519.00000	409	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		7936.00000	8611	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		142.00000	103	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		10709.00000	11455	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		24.00000	16	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		13755.00000	14531	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		16909.00000	17692	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		26522.00000	27306	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		23304.00000	24087	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		20099.00000	20883	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		4228.00000	3762	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2277.00000	2594	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		6298.00000	5721	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1250.00000	1457	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			8.23900	8.16600		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		4505.00000	4111	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3655.00000	4000	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		3285.00000	2965	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		4967.00000	5384	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		2094.00000	1852	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		6316.00000	6812	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1167.00000	1003	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		7938.00000	8513	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		563.00000	467	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		9893.00000	10536	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		239.00000	191	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		12138.00000	12828	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		57.00000	42	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		14534.00000	15258	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		22270.00000	23009	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	0	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		19664.00000	20401	0.70	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	6.50	Call		9.00000	6	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		17074.00000	17809	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		5967.00000	5502	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2596.00000	2870	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		7658.00000	7128	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1776.00000	1983	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.32100	8.26100		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.25	Call		7689.00000	5947	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		8356.00000	10249	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		2091.00000	1404	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		18091.00000	21038	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		250.00000	134	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		31876.00000	35394	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9.00000	3	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		47561.00000	51190	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		17562.00000	14841	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3185.00000	4098	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		30183.00000	26899	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1045.00000	1394	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		43858.00000	40318	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		233.00000	326	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		57877.00000	54260	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		36.00000	53	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.35000	8.28700		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		14373.00000	12582	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		16570.00000	18505	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		7558.00000	6369	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		24754.00000	27292	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		3091.00000	2466	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		35568.00000	38668	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		808.00000	591	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		48851.00000	52361	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		160.00000	107	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		64063.00000	67736	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		13.00000	7	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		80074.00000	83794	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		96524.00000	100250	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		23383.00000	21051	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		10855.00000	12249	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		33182.00000	30382	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6198.00000	7124	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		44433.00000	41266	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3257.00000	3816	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		56677.00000	53257	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1567.00000	1874	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.37000	8.30500		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		17574.00000	15779	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		20764.00000	22723	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		10904.00000	9580	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		28755.00000	31185	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5273.00000	4455	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		38052.00000	40987	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2095.00000	1687	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		50075.00000	53420	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		612.00000	462	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		64070.00000	67674	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		124.00000	86	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		79345.00000	83061	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		13.00000	8	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		95287.00000	99036	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		26383.00000	24152	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		15174.00000	16697	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		35310.00000	32687	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		9959.00000	11090	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		45460.00000	42500	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6219.00000	7013	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		56571.00000	53342	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		3686.00000	4211	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.33300	8.27800		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.25	Call		9229.00000	7374	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		11238.00000	13313	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		3198.00000	2342	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		23381.00000	26455	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		779.00000	513	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		39577.00000	43241	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		127.00000	74	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		57995.00000	61871	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		13.00000	7	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		77416.00000	81339	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		1.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		97417.00000	101347	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		19870.00000	16974	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		4134.00000	5167	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		34170.00000	30598	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1107.00000	1465	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		50190.00000	46344	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		209.00000	292	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			8.35800	8.30100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		15754.00000	13856	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		19358.00000	21467	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		8939.00000	7662	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		30459.00000	33189	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		4541.00000	3781	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		44405.00000	47652	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		2042.00000	1646	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		60688.00000	64300	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		804.00000	626	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		78684.00000	82513	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		275.00000	206	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		97850.00000	101789	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		20.00000	14	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		138425.00000	142426	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		81.00000	58	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		117827.00000	121812	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		25172.00000	22641	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		11275.00000	12751	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		36955.00000	33872	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		5963.00000	6887	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.37700	8.31900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		20492.00000	18582	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		25292.00000	27394	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		13503.00000	12070	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		35953.00000	38531	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8359.00000	7355	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		48872.00000	51880	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4836.00000	4183	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		63836.00000	67194	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		2601.00000	2208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		80523.00000	84142	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		249.00000	199	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		137664.00000	141625	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		593.00000	484	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		117710.00000	121612	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		1294.00000	1078	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		98584.00000	102379	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		29387.00000	26995	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		16939.00000	18559	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		40063.00000	37225	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		10760.00000	11934	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		52237.00000	49023	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		6461.00000	7258	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			8.31700	8.26200		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		3764.00000	2787	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		23830.00000	26996	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.33900	8.28200		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		18298.00000	16225	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		20687.00000	22848	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		10803.00000	9361	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		32124.00000	34917	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		5774.00000	4875	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		46522.00000	49858	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		2765.00000	2268	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		63450.00000	67188	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		1175.00000	934	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		82320.00000	86314	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		439.00000	337	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		102585.00000	106718	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		40.00000	29	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		145871.00000	150094	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		143.00000	106	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		123845.00000	128043	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		28378.00000	25671	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		12314.00000	13842	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		40774.00000	37517	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		6725.00000	7703	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		54929.00000	51258	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		3349.00000	3912	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.35400	8.29600		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		22770.00000	20691	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		26160.00000	28332	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		15170.00000	13594	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		37261.00000	39937	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		9511.00000	8393	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		50783.00000	53917	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		5580.00000	4843	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		66529.00000	70044	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3049.00000	2599	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		84183.00000	87985	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1544.00000	1291	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		103386.00000	107386	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		309.00000	248	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		145202.00000	149393	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		721.00000	591	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		123812.00000	127933	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		32345.00000	29762	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		17501.00000	19169	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		43741.00000	40696	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		11116.00000	12323	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		56647.00000	53215	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		6684.00000	7504	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.29100	8.23700		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		4314.00000	3247	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		22560.00000	25584	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.30900	8.25300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		11326.00000	9297	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		11551.00000	13716	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		4384.00000	3368	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		23660.00000	26838	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		1253.00000	891	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		40116.00000	43948	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		253.00000	165	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		59259.00000	63364	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		35.00000	21	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		79755.00000	83934	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		3.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		101028.00000	105221	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		122940.00000	127134	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		22753.00000	19692	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		4449.00000	5582	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		37629.00000	33870	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		1301.00000	1736	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		54143.00000	50069	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		281.00000	400	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.32100	8.26300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		24354.00000	22180	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		25320.00000	27441	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		16411.00000	14745	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		36234.00000	38863	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		10420.00000	9223	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		49624.00000	52722	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6200.00000	5399	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		65325.00000	68819	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3439.00000	2943	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		83043.00000	86842	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1770.00000	1487	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		102428.00000	106440	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		841.00000	693	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		123146.00000	127293	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		34249.00000	31573	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		16868.00000	18487	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		45913.00000	42782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10676.00000	11841	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		59016.00000	55508	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		6402.00000	7190	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		368.00000	296	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		144932.00000	149156	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>10.00</b>	<b>3,116.00</b>
<b>Grand Total:</b>							<b>10.00</b>	<b>3,116.00</b>