

# Daily MTM Report

Daily summary for 22/06/2006

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			8.22000	8.08000			0.00	0.00
R157 On 15/09/2015 Bond			8.41000	8.30000			0.00	0.00
R186 On 21/12/2026 Bond			8.18000	8.08000			0.00	0.00
R194 On 28/02/2008 Bond			8.18000	8.02000			0.00	0.00
R201 On 21/12/2014 Bond			8.42000	8.30500			0.00	0.00
R203 On 15/09/2017 Bond			8.43000	8.32000			0.00	0.00
R204 On 21/12/2018 Bond			8.41500	8.30500			0.00	0.00
R207 On 15/01/2020 Bond			8.38900	8.28000			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			234.55800	235.86100		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		59240.00000	46995	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		630.00000	1415	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			238.97600	240.29200		4.10	0.00	335.00
GOVI On 02/11/2006 jGovi	230.00	Call		103841.00000	91294	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		921.00000	1534	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			243.68400	244.96900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		150207.00000	137645	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		517.00000	805	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.73600	8.46700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.81500	8.61900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.49200	8.49300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.32600	8.05000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.88300	8.68000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.75900	8.59400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.74400	8.61100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.60600	8.50800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.43000	7.43000		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.71700	7.57300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1471.00000	1788	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		68.00000	34	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.26200	7.94700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2480.00000	3161	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		165.00000	79	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.65900	8.20900		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		2209.00000	3069	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		476.00000	240	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.87100	8.43700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2809.00000	3644	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		521.00000	300	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.03700	8.61400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3279.00000	4096	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		560.00000	349	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.99300	8.65800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3717.00000	4397	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		678.00000	483	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.10800	8.74800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27008.00000	27432	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23943.00000	23492	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.69600	8.35000		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		21202.00000	26905	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		971.00000	404	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.86900	8.49600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		26702.00000	32088	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		3837.00000	2500	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.85200	8.58600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		54051.00000	64340	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		3.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.92300	8.65500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		56994.00000	67101	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		304.00000	108	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.80200	8.60100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		90144.00000	102462	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			8.83300	8.63500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		92179.00000	104225	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		6.00000	1	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89200	6.89300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.07500	7.07900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.31200	7.31600		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.24500	8.13450		2.45	0.00	944.00
R153 On 03/08/2006 Bond Future	8.25	Call		7623.00000	5204	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3303.00000	5017	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		2809.00000	1590	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		7866.00000	10779	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		608.00000	261	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		15136.00000	18923	2.78	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	7.50	Call		58.00000	17	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		24156.00000	28247	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	7.25	Call		2.00000	0	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		33767.00000	37899	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		43533.00000	47666	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		14733.00000	11366	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1133.00000	1899	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		23115.00000	19252	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		328.00000	598	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		31963.00000	27909	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		82.00000	161	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			8.29700	8.14200		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		11430.00000	8542	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		7620.00000	10195	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.00	Call		6575.00000	4540	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		11609.00000	15038	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		3140.00000	1947	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		17105.00000	21375	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		1143.00000	612	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		24125.00000	29057	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		279.00000	122	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		32366.00000	37673	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		37.00000	12	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		41320.00000	46758	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		17247.00000	13602	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4678.00000	6496	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		2.00000	0	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		50569.00000	56031	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		59943.00000	65407	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		24001.00000	19746	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2757.00000	3965	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		31471.00000	26784	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1635.00000	2412	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		39305.00000	34327	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		960.00000	1446	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.32900	8.16900		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		13175.00000	10478	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		10496.00000	13084	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8657.00000	6576	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		14273.00000	17477	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5123.00000	3671	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		19111.00000	22944	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2622.00000	1742	2.66	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	7.50	Put		25059.00000	29464	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1103.00000	664	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		32067.00000	36913	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		322.00000	168	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		39893.00000	45023	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5.00000	2	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		57028.00000	62309	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		58.00000	25	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		48314.00000	53566	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		18554.00000	15303	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		7655.00000	9689	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		24599.00000	20881	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5556.00000	7122	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		31141.00000	27046	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4027.00000	5217	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		38035.00000	33646	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2924.00000	3820	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.42800	8.33200		4.40	5.00	118.00
R157 On 03/08/2006 Bond Future	8.25	Call		7020.00000	4389	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		13289.00000	17948	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		1694.00000	844	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		27328.00000	33767	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		184.00000	66	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		45563.00000	52734	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		6.00000	1	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		65522.00000	72806	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		86052.00000	93341	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		106996.00000	114285	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		17800.00000	13005	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		5079.00000	7573	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		32885.00000	26580	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		1540.00000	2524	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		49995.00000	43003	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		382.00000	679	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		67612.00000	60395	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		81.00000	153	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.46300	8.34700		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		13897.00000	10389	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		21142.00000	26230	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		6734.00000	4650	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		32904.00000	39414	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2461.00000	1518	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		47918.00000	55571	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		614.00000	326	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		65733.00000	74040	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		97.00000	43	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		85260.00000	93801	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		24126.00000	19171	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		12806.00000	16445	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		126427.00000	135022	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		8.00000	3	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		105604.00000	114193	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		36922.00000	30735	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7385.00000	9792	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		51504.00000	44402	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4092.00000	5585	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		67092.00000	59364	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2141.00000	3007	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		83247.00000	75130	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1083.00000	1561	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		99502.00000	91131	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		446.00000	670	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.48700	8.37000		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		18413.00000	14840	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		27158.00000	32037	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10750.00000	8276	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		37967.00000	43944	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5329.00000	3859	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		51366.00000	58347	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2141.00000	1433	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		67354.00000	75097	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		645.00000	390	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		85397.00000	93593	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		130.00000	69	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		104793.00000	113183	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		28317.00000	23670	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		18931.00000	22736	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		40111.00000	34513	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		12928.00000	15782	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		53347.00000	46971	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8694.00000	10770	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		67446.00000	60451	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		5643.00000	7099	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		82246.00000	74789	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3606.00000	4601	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		97202.00000	89373	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		2032.00000	2654	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			8.18800	8.08700		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	8.00	Call		9256.00000	5305	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		19501.00000	27282	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		1923.00000	838	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		42340.00000	52988	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		180.00000	54	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		71894.00000	83501	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		5.00000	1	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		104190.00000	115918	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		137882.00000	149614	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		172860.00000	184593	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		25435.00000	17663	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6585.00000	10545	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		48343.00000	37886	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		1429.00000	2704	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		74183.00000	62694	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		194.00000	437	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		100134.00000	88428	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		16.00000	43	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		125339.00000	113608	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	3	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			8.20200	8.09900		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		19428.00000	14615	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		31004.00000	38060	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		8961.00000	6235	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		50515.00000	59658	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		3221.00000	2032	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		75861.00000	86541	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		805.00000	447	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		105687.00000	117199	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		143.00000	69	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		138475.00000	150271	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		14.00000	6	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		173057.00000	184918	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		34884.00000	27892	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		17543.00000	22420	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		53860.00000	44960	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		8620.00000	11589	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		75901.00000	65599	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3736.00000	5303	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		99575.00000	88419	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		1420.00000	2134	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		209071.00000	220940	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			8.20800	8.10400		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		32280.00000	26965	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		44358.00000	50944	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		18947.00000	15182	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		60806.00000	68942	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		9329.00000	7063	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		82061.00000	91696	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3552.00000	2487	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		108295.00000	119131	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		924.00000	580	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		138866.00000	150423	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		169.00000	94	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		172551.00000	184376	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		17.00000	8	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		208133.00000	220025	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		46493.00000	39742	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		29836.00000	34985	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		63491.00000	55392	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		19102.00000	22903	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		82775.00000	73516	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		11615.00000	14256	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		103705.00000	93531	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6697.00000	8423	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			8.23300	8.06100		1.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.00	Call		1609.00000	738	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2506.00000	4158	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		433.00000	138	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		5018.00000	7246	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		50.00000	9	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		8340.00000	10823	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		1.00000	0	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		12015.00000	14537	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		15756.00000	18279	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		19516.00000	22040	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		3704.00000	2123	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		931.00000	1874	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		6670.00000	4522	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		246.00000	621	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		10102.00000	7677	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		44.00000	143	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		13680.00000	11173	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		5.00000	22	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			8.36000	8.15600		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		3762.00000	2494	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		2594.00000	3857	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		2272.00000	1391	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		4214.00000	5865	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		1085.00000	577	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		6150.00000	8173	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		409.00000	182	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		8611.00000	10914	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		103.00000	36	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		11455.00000	13918	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		16.00000	4	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		14531.00000	17050	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		17692.00000	20223	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		27306.00000	29838	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		24087.00000	26619	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		20883.00000	23414	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		5721.00000	4066	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1457.00000	2334	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			8.46900	8.23900		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		4111.00000	3033	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4000.00000	5242	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2965.00000	2111	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		5384.00000	6851	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1852.00000	1233	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		6812.00000	8513	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1003.00000	609	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		8513.00000	10439	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		467.00000	253	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		10536.00000	12642	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		191.00000	91	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		12828.00000	15049	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		42.00000	16	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		15258.00000	17552	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		23009.00000	25329	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	0	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		20401.00000	22722	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		6.00000	2	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		17809.00000	20125	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		5502.00000	4195	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2870.00000	3883	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		7128.00000	5601	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1983.00000	2777	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.43800	8.32100		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.25	Call		5947.00000	3401	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		10249.00000	14741	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		1404.00000	600	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		21038.00000	27272	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		134.00000	37	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		35394.00000	42335	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		3.00000	0	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		51190.00000	58225	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		14841.00000	10256	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		4098.00000	6552	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		26899.00000	20911	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1394.00000	2444	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		40318.00000	33601	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		326.00000	647	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		54260.00000	47289	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		53.00000	120	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.47100	8.35000		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		12582.00000	9615	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		18505.00000	22646	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		6369.00000	4512	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		27292.00000	32543	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2466.00000	1567	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		38668.00000	44878	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		591.00000	317	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		52361.00000	59195	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		107.00000	48	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		67736.00000	74785	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		7.00000	2	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		83794.00000	90898	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		100250.00000	107358	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		21051.00000	17018	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		12249.00000	15324	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		30382.00000	25396	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7124.00000	9247	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		41266.00000	35494	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3816.00000	5153	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		53257.00000	46912	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1874.00000	2637	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.49200	8.37000		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		15779.00000	12783	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		22723.00000	26725	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		9580.00000	7443	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		31185.00000	36045	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4455.00000	3207	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		40987.00000	46738	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1687.00000	1107	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		53420.00000	59838	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		462.00000	269	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		67674.00000	74479	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		86.00000	43	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		83061.00000	90017	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		8.00000	3	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		99036.00000	106029	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		24152.00000	20322	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		16697.00000	19865	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		32687.00000	28097	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		11090.00000	13499	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		42500.00000	37234	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		7013.00000	8745	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		53342.00000	47519	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4211.00000	5386	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.44400	8.33300		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.25	Call		7374.00000	4499	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		13313.00000	18306	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		2342.00000	1200	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		26455.00000	33181	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		513.00000	214	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		43241.00000	50811	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		74.00000	24	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		61871.00000	69690	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		7.00000	2	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		81339.00000	89203	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		101347.00000	109215	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		16974.00000	11919	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		5167.00000	7981	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		30598.00000	23850	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1465.00000	2586	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		46344.00000	38777	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		292.00000	594	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			8.47300	8.35800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		13856.00000	10562	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		21467.00000	26192	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		7662.00000	5546	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		33189.00000	39093	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		3781.00000	2584	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		47652.00000	54475	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		1646.00000	1057	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		64300.00000	71730	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		626.00000	376	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		82513.00000	90282	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		206.00000	115	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		101789.00000	109717	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		14.00000	7	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		142426.00000	150438	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		58.00000	30	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		121812.00000	129803	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		22641.00000	18064	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		12751.00000	16194	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		33872.00000	28108	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		6887.00000	9142	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.49200	8.37700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		26995.00000	22663	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		18559.00000	22117	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		18582.00000	15204	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		27394.00000	31906	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		12070.00000	9599	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		38531.00000	43951	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		7355.00000	5672	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		51880.00000	58087	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4183.00000	3121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		67194.00000	74023	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		2208.00000	1591	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		84142.00000	91414	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		199.00000	128	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		141625.00000	149444	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		484.00000	323	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		121612.00000	129342	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		1078.00000	748	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		102379.00000	109940	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		37225.00000	31980	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		11934.00000	14579	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		49023.00000	42978	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		7258.00000	9104	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			8.42900	8.31700		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		2787.00000	1454	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		26996.00000	34027	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.45300	8.33900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		16225.00000	12621	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		22848.00000	27640	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		9361.00000	6956	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		34917.00000	40908	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		4875.00000	3444	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		49858.00000	56823	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		2268.00000	1516	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		67188.00000	74832	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		934.00000	588	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		86314.00000	94364	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		337.00000	200	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		106718.00000	114976	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		29.00000	15	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		150094.00000	158476	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		106.00000	59	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		128043.00000	136392	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		25671.00000	20793	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		13842.00000	17360	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		37517.00000	31467	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		7703.00000	10049	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		51258.00000	44273	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		3912.00000	5323	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.46900	8.35400		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20691.00000	17003	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		28332.00000	33001	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13594.00000	10868	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		39937.00000	45567	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		8393.00000	6512	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		53917.00000	60393	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4843.00000	3639	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		70044.00000	77196	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2599.00000	1887	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		87985.00000	95629	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1291.00000	904	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		107386.00000	115355	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		248.00000	161	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		149393.00000	157662	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		591.00000	398	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		127933.00000	136097	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		29762.00000	25075	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		19169.00000	22839	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		40696.00000	35060	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		12323.00000	15044	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		53215.00000	46755	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		7504.00000	9400	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.40100	8.29100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		3247.00000	1756	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		25584.00000	32347	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.42200	8.30900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		9297.00000	6013	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		13716.00000	18816	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		3368.00000	1900	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		26838.00000	33753	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		891.00000	429	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		43948.00000	51870	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		165.00000	67	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		63364.00000	71650	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		21.00000	7	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		83934.00000	92304	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		2.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		105221.00000	113603	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		127134.00000	135518	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		19692.00000	14262	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		5582.00000	8535	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		33870.00000	26760	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		1736.00000	3010	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		50069.00000	42081	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		400.00000	797	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.43400	8.32100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		22180.00000	18372	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		27441.00000	31925	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		14745.00000	11896	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		38863.00000	44305	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		9223.00000	7231	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		52722.00000	59021	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5399.00000	4104	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		68819.00000	75815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2943.00000	2165	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		86842.00000	94354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1487.00000	1056	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		106440.00000	114300	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		693.00000	474	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		127293.00000	135365	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		31573.00000	26783	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		18487.00000	21988	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		42782.00000	37072	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		11841.00000	14422	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		55508.00000	49007	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		7190.00000	8980	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		296.00000	195	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		149156.00000	157346	8.55	0.00	0.00
<b>Total for Derivatives:</b>							<b>5.00</b>	<b>3,113.00</b>

**Grand Total:** 5.00 3,113.00