

Daily MTM Report

Daily summary for 23/06/2006

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			8.46000	8.22000			0.00	0.00
R157 On 15/09/2015 Bond			8.61500	8.41000			0.00	0.00
R186 On 21/12/2026 Bond			8.35500	8.18000			0.00	0.00
R194 On 28/02/2008 Bond			8.44000	8.18000			0.00	0.00
R201 On 21/12/2014 Bond			8.63000	8.42000			0.00	0.00
R203 On 15/09/2017 Bond			8.63000	8.43000			0.00	0.00
R204 On 21/12/2018 Bond			8.61500	8.41500			0.00	0.00
R207 On 15/01/2020 Bond			8.58700	8.38900			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			232.28400	234.55800		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		46995.00000	27745	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1415.00000	4905	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			236.76100	238.97600		4.10	0.00	335.00
GOVI On 02/11/2006 jGovi	230.00	Call		91294.00000	71018	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1534.00000	3408	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.56700	243.68400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		137645.00000	117282	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		805.00000	1612	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.96500	8.73600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.03400	8.81500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.93300	8.49200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.50100	8.32600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.11700	8.88300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.00800	8.75900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.04300	8.74400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.91800	8.60600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.52900	7.43000		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.83300	7.71700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1788.00000	2055	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		34.00000	18	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.48800	8.26200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3161.00000	3676	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		79.00000	43	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.05000	8.65900		0.36	30.00	145.00
JFRA On 01/02/2007 jFra	7.50	Call		3069.00000	3900	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		240.00000	121	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.10800	8.87100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3644.00000	4135	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		300.00000	215	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.32300	9.03700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4096.00000	4687	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		349.00000	245	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.27000	8.99300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4397.00000	4994	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		483.00000	357	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.37400	9.10800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27432.00000	27730	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23492.00000	23168	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.93500	8.69600		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		26905.00000	31000	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		404.00000	199	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.13800	8.86900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32088.00000	36185	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		2500.00000	1783	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.10200	8.85200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		64340.00000	73935	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.18200	8.92300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		67101.00000	76910	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		108.00000	35	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			9.03400	8.80200		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		102462.00000	116602	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			9.07400	8.83300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		104225.00000	118855	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		1.00000	0	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89200	6.89200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.09000	7.07500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.36000	7.31200		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.53100	8.24500		2.45	0.00	944.00
R153 On 03/08/2006 Bond Future	7.50	Call		17.00000	0	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		28247.00000	38842	2.62	100.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		5204.00000	1443	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		5017.00000	11868	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		1590.00000	247	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		10779.00000	20048	2.94	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	7.75	Call		261.00000	18	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		18923.00000	29291	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		37899.00000	48510	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		47666.00000	58278	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		11366.00000	4713	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1899.00000	5858	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		19252.00000	10434	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		598.00000	2392	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		27909.00000	17954	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		161.00000	818	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			8.54900	8.29700		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		8542.00000	4967	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		10195.00000	15432	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.00	Call		4540.00000	2280	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		15038.00000	21590	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1947.00000	803	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		21375.00000	29043	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		612.00000	193	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		29057.00000	37451	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		122.00000	27	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		37673.00000	46390	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		12.00000	2	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		46758.00000	55560	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		13602.00000	8734	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		6496.00000	10440	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		56031.00000	64843	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		65407.00000	74219	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		19746.00000	13722	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		3965.00000	6754	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		26784.00000	19859	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2412.00000	4300	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		34327.00000	26749	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1446.00000	2681	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.58200	8.32900		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10478.00000	7020	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		13084.00000	17919	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		6576.00000	4067	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		17477.00000	23261	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		3671.00000	2052	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		22944.00000	29618	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1742.00000	854	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		29464.00000	36870	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		664.00000	275	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		36913.00000	44818	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		168.00000	54	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		45023.00000	53203	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		2.00000	0	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		62309.00000	70602	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		25.00000	6	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		53566.00000	61840	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15303.00000	10929	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		9689.00000	13609	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20881.00000	15691	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		7122.00000	10226	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		27046.00000	21168	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5217.00000	7632	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		33646.00000	27209	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3820.00000	5676	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.65700	8.42800		4.40	15.00	121.00
R157 On 03/08/2006 Bond Future	7.75	Call		66.00000	4	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		52734.00000	69843	4.69	100.00	100.00
R157 On 03/08/2006 Bond Future	8.50	Call		13005.00000	5095	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		7573.00000	16833	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		4389.00000	1116	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		17948.00000	31845	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		844.00000	119	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		33767.00000	50211	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		1.00000	0	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		72806.00000	89975	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		93341.00000	110511	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		114285.00000	131455	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		26580.00000	14040	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2524.00000	7154	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		43003.00000	27590	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		679.00000	2437	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		60395.00000	43752	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		153.00000	680	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.67200	8.46300		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		19171.00000	12030	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		16445.00000	24600	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	8.25	Call		10389.00000	5775	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		26230.00000	36911	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		4650.00000	2213	5.10	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	8.00	Put		39414.00000	52273	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1518.00000	581	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		55571.00000	69929	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		326.00000	93	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		74040.00000	89104	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		43.00000	9	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		93801.00000	109062	4.25	0.00	0.00
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		135022.00000	150318	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		3.00000	0	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		114193.00000	129487	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		30735.00000	21186	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		9792.00000	15539	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		44402.00000	32884	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5585.00000	9362	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		59364.00000	46389	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3007.00000	5328	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		75130.00000	61183	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1561.00000	2910	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		91131.00000	76514	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		670.00000	1350	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.69500	8.48700		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		23670.00000	16732	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		22736.00000	30642	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		14840.00000	9781	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		32037.00000	41822	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		8276.00000	4998	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		43944.00000	55511	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3859.00000	2075	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		58347.00000	71408	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1433.00000	664	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		75097.00000	89173	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		390.00000	149	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		93593.00000	108197	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		69.00000	21	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		113183.00000	127979	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		34513.00000	25802	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		15782.00000	21915	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		46971.00000	36725	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		10770.00000	15368	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		60451.00000	48934	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7099.00000	10427	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		74789.00000	62285	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4601.00000	6941	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		89373.00000	76049	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		2654.00000	4175	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			8.36500	8.18800		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	8.25	Call		17663.00000	8006	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		10545.00000	21041	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		5305.00000	1630	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		27282.00000	43760	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		838.00000	153	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		52988.00000	72455	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		54.00000	5	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		83501.00000	103604	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		1.00000	0	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		115918.00000	136070	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		149614.00000	169767	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		184593.00000	204745	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		37886.00000	22218	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2704.00000	7189	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		62694.00000	43715	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		437.00000	1611	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		88428.00000	68457	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		43.00000	224	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		113608.00000	93472	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		3.00000	19	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			8.37900	8.20200		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		27892.00000	18182	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		22420.00000	32703	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		14615.00000	8506	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		38060.00000	51943	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		6235.00000	3146	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		59658.00000	76562	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		2032.00000	859	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		86541.00000	105361	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		447.00000	151	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		117199.00000	136895	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		69.00000	18	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		150271.00000	170212	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		6.00000	1	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		184918.00000	204906	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		44960.00000	31761	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		11589.00000	18382	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		65599.00000	49524	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5303.00000	9221	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		88419.00000	70385	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		2134.00000	4092	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		220940.00000	240932	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			8.38200	8.20800		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		39742.00000	30023	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		34985.00000	44788	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		26965.00000	19576	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		50944.00000	63076	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		15182.00000	10237	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		68942.00000	83518	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		7063.00000	4308	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		91696.00000	108462	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2487.00000	1323	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		119131.00000	137487	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		580.00000	255	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		150423.00000	169619	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		94.00000	33	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		184376.00000	203837	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		8.00000	2	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		220025.00000	239540	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		55392.00000	43368	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		22903.00000	30401	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		73516.00000	59406	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		14256.00000	19668	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		93531.00000	77687	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		8423.00000	12100	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			8.51100	8.23300		1.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.25	Call		2123.00000	622	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1874.00000	4435	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		738.00000	140	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4158.00000	7622	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		138.00000	13	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		7246.00000	11182	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9.00000	0	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10823.00000	14875	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		14537.00000	18598	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		18279.00000	22340	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		22040.00000	26101	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		4522.00000	1886	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		621.00000	2046	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		7677.00000	4169	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		143.00000	695	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		11173.00000	7253	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		22.00000	163	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			8.65700	8.36000		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2494.00000	1221	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		3857.00000	6254	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1391.00000	599	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		5865.00000	8743	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		577.00000	196	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		8173.00000	11463	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		182.00000	46	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		10914.00000	14449	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		36.00000	6	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		13918.00000	17558	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		4.00000	0	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		17050.00000	20716	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		20223.00000	23893	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		29838.00000	33507	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		26619.00000	30289	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		23414.00000	27084	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		4066.00000	2233	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		2334.00000	4171	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			8.77800	8.46900		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4195.00000	2779	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3883.00000	5572	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3033.00000	1916	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5242.00000	7230	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2111.00000	1267	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6851.00000	9112	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1233.00000	669	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8513.00000	11054	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		609.00000	288	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10439.00000	13223	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		253.00000	101	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		12642.00000	15595	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		91.00000	30	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15049.00000	18093	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		16.00000	4	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		17552.00000	20644	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		25329.00000	28434	0.63	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	6.25	Call		0.00000	0	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		22722.00000	25826	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	0	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		20125.00000	23229	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5601.00000	3879	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2777.00000	4160	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.65100	8.43800		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.50	Call		10256.00000	4420	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		6552.00000	13370	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		3401.00000	969	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		14741.00000	24963	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		600.00000	93	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		27272.00000	39419	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		37.00000	2	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		42335.00000	54955	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		58225.00000	70879	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		20911.00000	11805	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		2444.00000	5993	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		33601.00000	22314	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		647.00000	2015	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		47289.00000	35002	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		120.00000	487	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.68500	8.47100		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		17018.00000	11207	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		15324.00000	21930	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		9615.00000	5671	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		22646.00000	31118	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4512.00000	2298	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		32543.00000	42745	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1567.00000	648	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		44878.00000	56376	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		317.00000	95	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		59195.00000	71390	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		48.00000	10	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		74785.00000	87165	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		2.00000	0	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		90898.00000	103313	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		107358.00000	119775	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		25396.00000	17826	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		9247.00000	14093	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		35494.00000	26336	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		5153.00000	8411	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		46912.00000	36490	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2637.00000	4632	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.70500	8.49200		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		20322.00000	14658	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		19865.00000	26274	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		12783.00000	8578	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		26725.00000	34592	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		7443.00000	4618	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		36045.00000	45293	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3207.00000	1722	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		46738.00000	57325	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1107.00000	499	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		59838.00000	71303	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		269.00000	97	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		74479.00000	86379	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		43.00000	12	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		90017.00000	102057	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		3.00000	1	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		106029.00000	118099	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		28097.00000	21081	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		13499.00000	18554	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		37234.00000	28945	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		8745.00000	12528	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		47519.00000	38124	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5386.00000	8063	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.46300	8.44400		7.14	111.00	111.00
R203 On 03/08/2006 Bond Future	8.50	Call		11919.00000	11056	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		7981.00000	8456	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		4499.00000	4021	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		18306.00000	19166	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		1200.00000	1019	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		33181.00000	34339	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		214.00000	170	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		50811.00000	52106	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24.00000	18	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		69690.00000	71022	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		2.00000	1	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		89203.00000	90541	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		109215.00000	110553	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		23850.00000	22691	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2586.00000	2765	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		38777.00000	37482	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		594.00000	637	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			8.67600	8.47300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		18064.00000	11572	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		16194.00000	23648	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		10562.00000	6211	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		26192.00000	35788	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		5546.00000	2965	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		39093.00000	50459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		2584.00000	1245	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		54475.00000	67083	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		1057.00000	456	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		71730.00000	85076	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		376.00000	144	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		90282.00000	103998	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		115.00000	39	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		109717.00000	123588	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		7.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		150438.00000	164380	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		30.00000	9	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		129803.00000	143729	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		28108.00000	19411	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		9142.00000	14393	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.69400	8.49200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		22663.00000	16246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		22117.00000	29359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		15204.00000	10397	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		31906.00000	40758	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		9599.00000	6236	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43951.00000	54247	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		5672.00000	3487	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		58087.00000	69561	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3121.00000	1809	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		74023.00000	86370	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1591.00000	867	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		91414.00000	104350	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		128.00000	57	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		149444.00000	163032	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		323.00000	154	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		129342.00000	142832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		748.00000	382	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		109940.00000	123233	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		31980.00000	23925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		14579.00000	20183	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		42978.00000	33403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		9104.00000	13188	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			8.63100	8.42900		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		1454.00000	370	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		34027.00000	47783	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.65600	8.45300		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		20793.00000	13712	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		17360.00000	24989	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		12621.00000	7713	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		27640.00000	37442	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		6956.00000	3907	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		40908.00000	52568	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3444.00000	1764	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		56823.00000	69852	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1516.00000	703	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		74832.00000	88728	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		588.00000	246	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		94364.00000	108731	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		200.00000	75	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		114976.00000	129561	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		15.00000	4	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		158476.00000	173175	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		59.00000	20	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		136392.00000	151062	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		31467.00000	22190	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		10049.00000	15481	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		44273.00000	33071	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		5323.00000	8830	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.67000	8.46900		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25075.00000	18134	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		22839.00000	30273	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17003.00000	11749	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		33001.00000	42122	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		10868.00000	7147	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		45567.00000	56221	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6512.00000	4060	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		60393.00000	72316	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3639.00000	2143	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		77196.00000	90075	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1887.00000	1047	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		95629.00000	109164	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		904.00000	471	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		115355.00000	129297	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		161.00000	73	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		157662.00000	171949	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		398.00000	194	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		136097.00000	150268	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		35060.00000	26421	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		15044.00000	20780	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		46755.00000	36551	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		9400.00000	13571	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.60200	8.40100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		1756.00000	474	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		32347.00000	45887	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.62300	8.42200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		14262.00000	7141	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		8535.00000	16071	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		6013.00000	2405	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		18816.00000	29864	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		1900.00000	585	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		33753.00000	47094	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		429.00000	99	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		51870.00000	66196	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		67.00000	11	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		71650.00000	86250	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		7.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		92304.00000	106954	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		113603.00000	128259	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		135518.00000	150174	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		26760.00000	16071	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3010.00000	6977	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		42081.00000	28969	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		797.00000	2340	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.63400	8.43400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		26783.00000	19554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		21988.00000	29185	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		18372.00000	12836	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		31925.00000	40815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		11896.00000	7922	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44305.00000	54757	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		7231.00000	4572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		59021.00000	70788	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		4104.00000	2456	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		75815.00000	88592	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2165.00000	1221	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		94354.00000	107837	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		1056.00000	560	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		114300.00000	128230	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		474.00000	236	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	6.75	Put		135365.00000	149553	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		37072.00000	28164	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		14422.00000	19939	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		49007.00000	38570	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		8980.00000	12969	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		195.00000	91	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		157346.00000	171667	8.55	0.00	0.00
Total for Derivatives:							356.00	3,146.00

Grand Total: 356.00 3,146.00