

Daily MTM Report

Daily summary for 26/06/2006

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			8.74000	8.46000			0.00	0.00
R157 On 15/09/2015 Bond			8.84000	8.61500			0.00	0.00
R186 On 21/12/2026 Bond			8.54500	8.35500			0.00	0.00
R194 On 28/02/2008 Bond			8.73000	8.44000			0.00	0.00
R201 On 21/12/2014 Bond			8.86000	8.63000			0.00	0.00
R203 On 15/09/2017 Bond			8.86000	8.63000			0.00	0.00
R204 On 21/12/2018 Bond			8.84000	8.61500			0.00	0.00
R207 On 15/01/2020 Bond			8.80300	8.58700			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			229.80100	232.28400		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		27745.00000	11790	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		4905.00000	13780	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			234.27300	236.76100		4.10	0.00	335.00
GOVI On 02/11/2006 jGovi	230.00	Call		71018.00000	50101	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		3408.00000	7371	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			239.14000	241.56700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		117282.00000	94691	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1612.00000	3291	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.17400	8.96500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.23000	9.03400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			9.14300	8.93300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.65400	8.50100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.33500	9.11700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.20700	9.00800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.25000	9.04300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.11300	8.91800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.57100	7.52900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.83700	7.83300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2055.00000	2061	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		18.00000	14	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.70600	8.48800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3676.00000	4185	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		43.00000	22	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.06600	9.05000		0.36	30.00	175.00
JFRA On 01/02/2007 jFra	7.50	Call		3900.00000	3932	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		121.00000	114	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.40000	9.10800		0.37	30.00	30.00
JFRA On 03/05/2007 jFra	7.50	Call		4135.00000	4765	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		215.00000	137	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.48000	9.32300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4687.00000	5020	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		245.00000	198	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.59700	9.27000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4994.00000	5731	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		357.00000	242	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.62400	9.37400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27730.00000	27994	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23168.00000	22800	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			9.14700	8.93500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		31000.00000	34699	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		199.00000	81	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.38200	9.13800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36185.00000	40004	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1783.00000	1245	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.34800	9.10200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		73935.00000	83299	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			9.44200	9.18200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		76910.00000	86700	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		35.00000	9	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			9.23900	9.03400		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		116602.00000	128781	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			9.28800	9.07400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		118855.00000	131487	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	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			7.08600	7.09000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.36800	7.36000		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.78100	8.53100		2.45	4.00	944.00
R153 On 03/08/2006 Bond Future	8.50	Call		4713.00000	1481	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5858.00000	11801	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		38842.00000	48017	2.62	0.00	100.00
R153 On 03/08/2006 Bond Future	8.25	Call		1443.00000	267	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11868.00000	19867	3.10	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	8.00	Call		247.00000	22	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		20048.00000	28997	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		18.00000	1	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		29291.00000	38448	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		48510.00000	57685	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		58278.00000	67453	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		10434.00000	4731	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2392.00000	5863	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		17954.00000	10370	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		818.00000	2409	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			8.85500	8.54900		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		8734.00000	4514	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		10440.00000	16807	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		4967.00000	2214	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		15432.00000	23267	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.00	Call		2280.00000	816	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		21590.00000	30713	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		803.00000	214	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		29043.00000	39041	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		193.00000	35	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		37451.00000	47879	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		27.00000	3	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		46390.00000	56953	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		2.00000	0	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		55560.00000	66145	2.30	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		64843.00000	75430	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		74219.00000	84806	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		13722.00000	7989	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6754.00000	11608	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		19859.00000	12774	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4300.00000	7801	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		26749.00000	18582	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2681.00000	5100	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.89700	8.58200		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10929.00000	6717	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		13609.00000	19617	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		7020.00000	3926	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		17919.00000	25045	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		4067.00000	2023	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		23261.00000	31437	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2052.00000	881	2.82	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	7.75	Put		29618.00000	38667	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		854.00000	303	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		36870.00000	46538	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		275.00000	77	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		44818.00000	54839	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		54.00000	11	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53203.00000	63379	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		70602.00000	80821	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		6.00000	1	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61840.00000	72055	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		15691.00000	10397	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10226.00000	15152	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		21168.00000	14898	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7632.00000	11581	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		27209.00000	20103	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5676.00000	8790	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.86500	8.65700		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		14040.00000	6144	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7154.00000	14591	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		4.00000	0	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		69843.00000	85172	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	8.50	Call		5095.00000	1493	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		16833.00000	28565	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		1116.00000	186	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		31845.00000	46248	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		119.00000	9	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		50211.00000	65435	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		89975.00000	105308	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		110511.00000	125844	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		131455.00000	146788	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		27590.00000	15789	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		2437.00000	5968	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		43752.00000	29694	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		680.00000	1955	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.90800	8.67200		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		21186.00000	12798	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		15539.00000	24134	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		12030.00000	6386	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		24600.00000	35939	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	8.25	Call		5775.00000	2599	5.33	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	8.25	Put		36911.00000	50718	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		2213.00000	807	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		52273.00000	67850	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		581.00000	158	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		69929.00000	86489	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		93.00000	17	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		89104.00000	106010	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		9.00000	1	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		109062.00000	126037	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		150318.00000	167300	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		129487.00000	146469	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		32884.00000	21949	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		9362.00000	15410	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		46389.00000	33372	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		5328.00000	9294	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		61183.00000	46644	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2910.00000	5354	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		76514.00000	60865	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1350.00000	2683	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.93200	8.69500		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		25802.00000	17673	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21915.00000	30424	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		16732.00000	10642	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		30642.00000	41189	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		9781.00000	5673	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		41822.00000	54351	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		4998.00000	2585	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		55511.00000	69735	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2075.00000	922	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		71408.00000	86892	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		664.00000	243	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		89173.00000	105389	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		149.00000	43	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		108197.00000	124728	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		21.00000	4	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		127979.00000	144600	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		36725.00000	26700	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		15368.00000	21980	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		48934.00000	37254	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10427.00000	15384	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		62285.00000	49246	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6941.00000	10540	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		76049.00000	61858	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		4175.00000	6622	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			8.55700	8.36500		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	8.25	Call		8006.00000	2404	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		21041.00000	36726	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		1630.00000	273	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		43760.00000	63690	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		153.00000	12	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		72455.00000	93602	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		5.00000	0	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		103604.00000	124887	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		136070.00000	157357	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		169767.00000	191055	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		204745.00000	226033	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		22218.00000	9884	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		7189.00000	16143	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		43715.00000	25671	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1611.00000	4855	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		68457.00000	47862	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		224.00000	917	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		93472.00000	72269	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		19.00000	103	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			8.57400	8.37900		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		31761.00000	20184	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		18382.00000	28253	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		18182.00000	10412	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		32703.00000	46380	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		8506.00000	4200	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		51943.00000	69085	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		3146.00000	1291	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		76562.00000	96155	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		859.00000	281	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		105361.00000	126231	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		151.00000	37	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		136895.00000	158229	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		18.00000	3	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		170212.00000	191645	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		204906.00000	226353	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		49524.00000	34348	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		9221.00000	15493	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		70385.00000	52408	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		4092.00000	7564	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		240932.00000	262380	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			8.57700	8.38200		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		43368.00000	31934	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		30401.00000	40280	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		30023.00000	21139	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		44788.00000	57217	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		19576.00000	13114	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		63076.00000	77927	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		10237.00000	6240	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		83518.00000	100834	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4308.00000	2311	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		108462.00000	127778	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1323.00000	596	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		137487.00000	158074	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		255.00000	90	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		169619.00000	190768	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		33.00000	9	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		203837.00000	225126	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2.00000	0	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		239540.00000	260852	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		59406.00000	45521	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19668.00000	27096	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		77687.00000	61642	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		12100.00000	17369	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			8.82000	8.51100		1.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.50	Call		1886.00000	408	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2046.00000	5056	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		622.00000	77	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4435.00000	8377	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		140.00000	9	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7622.00000	11979	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13.00000	0	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		11182.00000	15658	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		14875.00000	19363	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		18598.00000	23087	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		22340.00000	26829	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		26101.00000	30589	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		4169.00000	1421	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		695.00000	2435	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		7253.00000	3462	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		163.00000	860	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			9.01200	8.65700		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2233.00000	891	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4171.00000	7191	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1221.00000	413	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6254.00000	9809	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		599.00000	169	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8743.00000	12675	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		196.00000	39	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11463.00000	15668	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		46.00000	6	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14449.00000	18771	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		6.00000	0	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17558.00000	21915	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20716.00000	25078	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		23893.00000	28255	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		33507.00000	37870	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		30289.00000	34651	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		27084.00000	31446	0.78	0.00	0.00
R194 On 01/02/2007 Bond Future			9.17400	8.77800		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3879.00000	2217	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4160.00000	6456	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2779.00000	1489	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5572.00000	8240	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1916.00000	957	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7230.00000	10230	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1267.00000	588	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9112.00000	12391	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		669.00000	267	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11054.00000	14610	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		288.00000	93	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13223.00000	16986	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		101.00000	25	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15595.00000	19478	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		30.00000	6	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18093.00000	22027	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4.00000	0	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20644.00000	24600	0.85	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	6.00	Call		0.00000	0	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28434.00000	32392	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		25826.00000	29785	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23229.00000	27187	0.77	0.00	0.00
R201 On 03/08/2006 Bond Future			8.88500	8.65100		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		11805.00000	4875	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		5993.00000	12731	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		4420.00000	1181	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		13370.00000	23800	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		969.00000	135	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		24963.00000	37798	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		93.00000	5	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		39419.00000	53000	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		2.00000	0	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		54955.00000	68622	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		70879.00000	84548	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		22314.00000	11975	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		2015.00000	5345	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		35002.00000	22501	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		487.00000	1655	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.92500	8.68500		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		17826.00000	11126	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		14093.00000	21088	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		11207.00000	6431	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		21930.00000	30848	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		5671.00000	2800	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		31118.00000	41942	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		2298.00000	930	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		42745.00000	55072	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		648.00000	198	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		56376.00000	69620	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		95.00000	19	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		71390.00000	85008	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10.00000	1	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		87165.00000	100850	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		103313.00000	117007	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		119775.00000	133470	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		26336.00000	17703	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8411.00000	13473	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		36490.00000	26147	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4632.00000	7983	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.94700	8.70500		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		21081.00000	14532	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		18554.00000	25498	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		14658.00000	9607	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		26274.00000	34715	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		8578.00000	5109	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		34592.00000	44616	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		4618.00000	2483	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		45293.00000	56651	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		1722.00000	765	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		57325.00000	69861	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		499.00000	177	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		71303.00000	84473	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		97.00000	26	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		86379.00000	99801	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		12.00000	2	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		102057.00000	115541	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1.00000	0	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		118099.00000	131591	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		28945.00000	20889	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		12528.00000	17965	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		38124.00000	28667	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		8063.00000	12099	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.88000	8.46300		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.50	Call		11056.00000	1479	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		8456.00000	27654	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		4021.00000	266	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		19166.00000	44185	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		1019.00000	30	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		34339.00000	62123	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		170.00000	2	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		52106.00000	80711	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		18.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		71022.00000	99779	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		1.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		90541.00000	119314	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		110553.00000	139327	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		22691.00000	5377	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2765.00000	14225	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		37482.00000	13652	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		637.00000	5581	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			8.91500	8.67600		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		19411.00000	11510	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		14393.00000	22576	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		11572.00000	6181	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		23648.00000	34342	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		6211.00000	2950	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		35788.00000	48612	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2965.00000	1237	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		50459.00000	64816	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1245.00000	451	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		67083.00000	82374	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		456.00000	142	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		85076.00000	100847	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		144.00000	38	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		103998.00000	119976	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		39.00000	9	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		123588.00000	139643	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		164380.00000	180463	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		143729.00000	159806	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.93400	8.69400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		23925.00000	16141	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		20183.00000	28302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		16246.00000	10351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		29359.00000	39367	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10397.00000	6221	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		40758.00000	52485	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6236.00000	3486	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		54247.00000	67400	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3487.00000	1813	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		69561.00000	83789	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1809.00000	870	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		86370.00000	101334	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		867.00000	384	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		104350.00000	119770	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		57.00000	19	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		163032.00000	178897	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		154.00000	57	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		142832.00000	158638	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		382.00000	155	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		123233.00000	138909	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		33403.00000	23726	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		13188.00000	19414	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			8.85900	8.63100		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		370.00000	44	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		47783.00000	63836	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.88900	8.65600		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		22190.00000	13791	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		15481.00000	23594	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		13712.00000	7785	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		24989.00000	35573	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		7713.00000	3955	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		37442.00000	50195	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		3907.00000	1790	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		52568.00000	66963	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1764.00000	715	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		69852.00000	85315	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		703.00000	250	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		88728.00000	104787	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		246.00000	76	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		108731.00000	125073	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		75.00000	20	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		129561.00000	146018	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		4.00000	1	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		173175.00000	189683	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		20.00000	4	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		151062.00000	167558	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33071.00000	22237	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8830.00000	14508	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.90400	8.67000		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		26421.00000	18163	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		20780.00000	28896	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		18134.00000	11811	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		30273.00000	40323	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		11749.00000	7212	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		42122.00000	53958	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		7147.00000	4113	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		56221.00000	69561	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4060.00000	2181	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		72316.00000	86810	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2143.00000	1070	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		90075.00000	105375	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1047.00000	483	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		109164.00000	124974	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		471.00000	200	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		129297.00000	145400	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		73.00000	26	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		171949.00000	188275	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	6.75	Call		194.00000	76	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		150268.00000	166523	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		36551.00000	26378	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		13571.00000	19772	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.82100	8.60200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		474.00000	66	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		45887.00000	61254	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.84600	8.62300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		7141.00000	2647	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		16071.00000	27461	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2405.00000	662	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		29864.00000	44006	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		585.00000	115	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		47094.00000	62509	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		99.00000	13	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		66196.00000	81995	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		11.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		86250.00000	102124	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		106954.00000	122838	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		128259.00000	144143	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		150174.00000	166058	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		16071.00000	7654	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6977.00000	14444	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		28969.00000	16831	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2340.00000	6087	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.85800	8.63400		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		28164.00000	19868	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		19939.00000	27432	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		19554.00000	13119	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		29185.00000	38539	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		12836.00000	8149	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		40815.00000	51916	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		7922.00000	4736	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		54757.00000	67360	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4572.00000	2562	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		70788.00000	84567	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2456.00000	1284	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		88592.00000	103210	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1221.00000	594	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		107837.00000	122998	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		560.00000	252	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	7.00	Put		128230.00000	143711	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		236.00000	98	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		149553.00000	165204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		38570.00000	28461	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12969.00000	18649	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		91.00000	35	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		171667.00000	187400	8.55	0.00	0.00
Total for Derivatives:							64.00	3,206.00
Grand Total:							64.00	3,206.00