



Daily MTM Report

Daily summary for 20/06/2006

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			8.02500	7.97000			0.00	0.00
R157 On 15/09/2015 Bond			8.24500	8.20000			0.00	0.00
R186 On 21/12/2026 Bond			8.02000	7.97500			0.00	0.00
R194 On 28/02/2008 Bond			7.97000	7.90000			0.00	0.00
R201 On 21/12/2014 Bond			8.24500	8.20000			0.00	0.00
R203 On 15/09/2017 Bond			8.26500	8.22500			0.00	0.00
R204 On 21/12/2018 Bond			8.25000	8.21000			0.00	0.00
R207 On 15/01/2020 Bond			8.22500	8.18700			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			236.48800	237.01300		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		70443.00000	65310	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		313.00000	430	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			240.93600	241.49000		4.10	3.00	335.00
GOVI On 02/11/2006 jGovi	230.00	Call		115479.00000	110078	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		579.00000	718	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			245.61200	246.16800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		162022.00000	156535	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		342.00000	415	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.39700	8.36000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.58300	8.54700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.44900	8.39800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.96800	7.93100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.52700	8.48900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.56200	8.53200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.50100	8.46700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.49800	8.46000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.43400	7.43400		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.56300	7.53700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1400.00000	1452	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		85.00000	74	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.86100	7.81500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2215.00000	2305	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		222.00000	200	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.10500	8.06300		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		1962.00000	2030	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		586.00000	552	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.30700	8.26200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2503.00000	2579	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		641.00000	608	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.47200	8.40100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2901.00000	3024	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		701.00000	651	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.51600	8.46400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3349.00000	3445	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		819.00000	778	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.61500	8.55100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26809.00000	26866	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		24222.00000	24124	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.24600	8.19800		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		18902.00000	19598	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		1441.00000	1262	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.38700	8.33800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		24603.00000	25231	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		4602.00000	4341	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.52000	8.47800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		49835.00000	51483	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		9.00000	6	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.58900	8.54600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		52918.00000	54529	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		462.00000	391	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.56100	8.53000		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		85744.00000	87679	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			8.59400	8.56300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		87745.00000	89668	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		11.00000	8	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89300	6.89400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.08200	7.08400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.32200	7.32500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.08100	8.02950		2.45	35.00	944.00
R153 On 03/08/2006 Bond Future	8.00	Call		4516.00000	3615	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5627.00000	6663	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		1251.00000	892	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		11834.00000	13412	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		172.00000	103	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		20325.00000	22193	2.62	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	7.25	Call		8.00000	4	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		29829.00000	31761	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		39588.00000	41525	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		10431.00000	9003	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2167.00000	2676	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		18237.00000	16492	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		692.00000	884	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		26922.00000	25043	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		190.00000	249	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		35872.00000	33950	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		46.00000	61	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			8.08100	8.01800		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		8632.00000	7543	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		9272.00000	10418	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		4470.00000	3753	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		14040.00000	15558	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		1821.00000	1446	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		20409.00000	22269	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		520.00000	382	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		28213.00000	30310	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		87.00000	57	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		36974.00000	39180	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		14151.00000	12729	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5946.00000	6760	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		20517.00000	18824	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3554.00000	4095	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6.00000	4	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		46179.00000	48412	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		55549.00000	57784	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		27683.00000	25788	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2044.00000	2385	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		35424.00000	33398	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1194.00000	1404	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		43432.00000	41323	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		693.00000	819	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.10500	8.03900		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		10674.00000	9616	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11974.00000	13110	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		6609.00000	5822	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		16280.00000	17687	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3588.00000	3069	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		21707.00000	23383	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1630.00000	1342	2.50	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	7.25	Put		28277.00000	30183	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		534.00000	415	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		35787.00000	37863	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		12.00000	8	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		52718.00000	54908	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		112.00000	81	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		44052.00000	46214	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		15686.00000	14380	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8689.00000	9578	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		21486.00000	19970	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6270.00000	6948	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		27872.00000	26187	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4512.00000	5021	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		34680.00000	32864	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3249.00000	3627	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		41776.00000	39861	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2347.00000	2627	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.27700	8.23600		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.25	Call		10637.00000	8967	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		9563.00000	11036	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		3186.00000	2453	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		21476.00000	23886	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		482.00000	323	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		38517.00000	41501	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		26.00000	14	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		58198.00000	61329	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		78708.00000	81851	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		99652.00000	102795	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		23418.00000	20926	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		3353.00000	4005	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		39636.00000	36707	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		946.00000	1161	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		57180.00000	54092	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		223.00000	278	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		74921.00000	71789	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		46.00000	57	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.28900	8.24100		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		17798.00000	15950	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		17123.00000	18870	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		9249.00000	8035	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		27498.00000	29878	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3734.00000	3102	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		41271.00000	44234	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1067.00000	834	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		58266.00000	61628	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		201.00000	146	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		77443.00000	80982	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		29311.00000	26890	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		10070.00000	11243	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		118507.00000	122101	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		20.00000	13	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		97695.00000	101283	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		43116.00000	40253	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		5658.00000	6390	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		58399.00000	55235	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3067.00000	3497	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		74443.00000	71085	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1570.00000	1807	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		90865.00000	87395	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		780.00000	905	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		107287.00000	103747	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		311.00000	366	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.31100	8.26100		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		22281.00000	20443	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		23086.00000	24899	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		13557.00000	12208	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		32834.00000	35135	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7104.00000	6239	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		45201.00000	47986	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3068.00000	2607	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		60341.00000	63530	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1015.00000	827	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		77827.00000	81289	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		232.00000	179	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		96955.00000	100552	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		33168.00000	30883	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		15842.00000	17207	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		45793.00000	43134	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		10670.00000	11661	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		59684.00000	56734	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		7091.00000	7791	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		74287.00000	71114	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4544.00000	5021	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		89451.00000	86118	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2871.00000	3189	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		104696.00000	101237	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		1586.00000	1778	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			8.02700	7.98200		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	8.00	Call		15257.00000	12437	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		13121.00000	15630	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		4142.00000	3019	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		32179.00000	36385	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		564.00000	351	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		59897.00000	65013	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		28.00000	14	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		91831.00000	97147	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		125501.00000	130830	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		160479.00000	165808	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		35118.00000	30788	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		3887.00000	4886	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		60020.00000	54935	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		725.00000	969	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		86455.00000	81161	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		85.00000	120	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		112505.00000	107178	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6.00000	9	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		137719.00000	132390	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			8.03700	7.99000		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		25689.00000	22837	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		24511.00000	27182	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		12829.00000	11026	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		41629.00000	45349	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		5105.00000	4200	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		64991.00000	69610	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1459.00000	1133	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		93587.00000	98785	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		302.00000	220	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		125880.00000	131322	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		37.00000	25	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		160326.00000	165837	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		43402.00000	39590	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		13307.00000	15019	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		64199.00000	59631	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		6205.00000	7161	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		87465.00000	82402	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		2546.00000	3007	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		111824.00000	106491	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		916.00000	1107	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		2.00000	1	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		196319.00000	201842	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			8.04100	7.99300		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		38790.00000	35866	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		37971.00000	40649	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		23761.00000	21573	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		52723.00000	56137	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		12405.00000	10983	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		72239.00000	76420	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		5123.00000	4380	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		96968.00000	101828	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1493.00000	1216	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		126537.00000	131863	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		313.00000	240	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		159797.00000	165327	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		38.00000	27	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		195256.00000	200848	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		54535.00000	50950	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		24980.00000	26998	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		72910.00000	68740	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		15624.00000	17056	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		93329.00000	88682	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		9272.00000	10227	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		115120.00000	110116	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5214.00000	5812	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			8.00900	7.93700		1.00	153.00	208.00
R194 On 03/08/2006 Bond Future	8.00	Call		2571.00000	1984	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1643.00000	2117	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		879.00000	595	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3639.00000	4415	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		152.00000	83	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		6617.00000	7608	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		8.00000	3	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		10197.00000	11252	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		13931.00000	14991	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		17691.00000	18751	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		5132.00000	4283	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		535.00000	746	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		8372.00000	7375	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		123.00000	186	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		11902.00000	10855	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		19.00000	32	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		15501.00000	14443	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	4	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			8.09300	7.99900		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		3181.00000	2616	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		3169.00000	3774	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		1676.00000	1302	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		4786.00000	5583	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		719.00000	519	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		6966.00000	7936	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		219.00000	142	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		9615.00000	10709	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		43.00000	24	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		12604.00000	13755	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		3.00000	1	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		15740.00000	16909	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		25352.00000	26522	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		22133.00000	23304	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		18928.00000	20099	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		4973.00000	4228	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1851.00000	2277	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		7200.00000	6298	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		982.00000	1250	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			8.16600	8.05200		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		3824.00000	3285	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		4351.00000	4967	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		2511.00000	2094	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		5579.00000	6316	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1458.00000	1167	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		7075.00000	7938	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		740.00000	563	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		8916.00000	9893	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		333.00000	239	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		11078.00000	12138	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		88.00000	57	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		13412.00000	14534	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		21116.00000	22270	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	1	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		18510.00000	19664	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		15.00000	9	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		15926.00000	17074	0.77	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.25	Call		5157.00000	4505	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		3154.00000	3655	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		6728.00000	5967	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2204.00000	2596	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		8518.00000	7658	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1481.00000	1776	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.26100	8.21600		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.25	Call		9195.00000	7689	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		7127.00000	8356	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		2767.00000	2091	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		16031.00000	18091	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		390.00000	250	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		29280.00000	31876	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		17.00000	9	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		44834.00000	47561	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		19745.00000	17562	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2633.00000	3185	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		32720.00000	30183	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		846.00000	1045	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		46544.00000	43858	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		183.00000	233	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		60604.00000	57877	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		27.00000	36	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.28700	8.23900		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		15854.00000	14373	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		15200.00000	16570	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		8575.00000	7558	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		22921.00000	24754	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		3654.00000	3091	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		33280.00000	35568	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1018.00000	808	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		46211.00000	48851	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		217.00000	160	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		61269.00000	64063	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		19.00000	13	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		77230.00000	80074	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		93674.00000	96524	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		25265.00000	23383	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9886.00000	10855	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		35403.00000	33182	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5569.00000	6198	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		46912.00000	44433	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2885.00000	3257	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		59329.00000	56677	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1369.00000	1567	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.30500	8.25500		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		19051.00000	17574	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		19342.00000	20764	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12016.00000	10904	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		26967.00000	28755	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		5984.00000	5273	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		35863.00000	38052	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2466.00000	2095	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		47546.00000	50075	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		755.00000	612	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		61314.00000	64070	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		162.00000	124	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		76484.00000	79345	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		19.00000	13	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		92394.00000	95287	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		28188.00000	26383	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		14080.00000	15174	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		37408.00000	35310	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		9158.00000	9959	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		47806.00000	45460	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5665.00000	6219	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		59110.00000	56571	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		3325.00000	3686	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.27800	8.23800		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.25	Call		10769.00000	9229	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		9906.00000	11238	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		3974.00000	3198	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		21286.00000	23381	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		1048.00000	779	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		36975.00000	39577	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		188.00000	127	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		55185.00000	57995	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		22.00000	13	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		74554.00000	77416	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		2.00000	1	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		94547.00000	97417	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		22124.00000	19870	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3517.00000	4134	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		36843.00000	34170	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		910.00000	1107	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		53019.00000	50190	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		166.00000	209	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			8.30100	8.25800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		17306.00000	15754	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		17873.00000	19358	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		10012.00000	8939	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		28495.00000	30459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		5200.00000	4541	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		42027.00000	44405	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		2396.00000	2042	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		58006.00000	60688	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		970.00000	804	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		75812.00000	78684	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		341.00000	275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		94880.00000	97850	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		27.00000	20	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		135395.00000	138425	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		104.00000	81	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		114813.00000	117827	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		27195.00000	25172	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		10261.00000	11275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		39373.00000	36955	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		5344.00000	5963	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.31900	8.27500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		22035.00000	20492	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		23778.00000	25292	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		14679.00000	13503	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		34071.00000	35953	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		9197.00000	8359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		46653.00000	48872	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		5391.00000	4836	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		61334.00000	63836	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		2941.00000	2601	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		77805.00000	80523	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		296.00000	249	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		134653.00000	137664	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		692.00000	593	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		114752.00000	117710	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		1486.00000	1294	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		95719.00000	98584	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		31294.00000	29387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		15789.00000	16939	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		42299.00000	40063	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		9938.00000	10760	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		54745.00000	52237	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5911.00000	6461	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			8.26200	8.22200		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		4640.00000	3764	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		21678.00000	23830	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.28200	8.24000		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		19948.00000	18298	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		19200.00000	20687	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		11979.00000	10803	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		30164.00000	32124	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		6528.00000	5774	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		44140.00000	46522	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		3194.00000	2765	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		60743.00000	63450	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		1390.00000	1175	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		79399.00000	82320	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		533.00000	439	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		99543.00000	102585	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		52.00000	40	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		142746.00000	145871	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		179.00000	143	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		120745.00000	123845	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		30486.00000	28378	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		11286.00000	12314	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		43267.00000	40774	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		6082.00000	6725	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		57705.00000	54929	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2987.00000	3349	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.29600	8.25200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		24448.00000	22770	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		24595.00000	26160	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16461.00000	15170	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		35310.00000	37261	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10441.00000	9511	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		48472.00000	50783	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6205.00000	5580	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		63912.00000	66529	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3437.00000	3049	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		81329.00000	84183	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1766.00000	1544	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		100367.00000	103386	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		366.00000	309	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		142016.00000	145202	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		838.00000	721	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		120687.00000	123812	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		34402.00000	32345	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		16316.00000	17501	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		46138.00000	43741	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		10272.00000	11116	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		59324.00000	56647	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		6119.00000	6684	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.23700	8.19800		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		5252.00000	4314	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		20529.00000	22560	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.25300	8.21200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		12986.00000	11326	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		10125.00000	11551	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		5271.00000	4384	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		21460.00000	23660	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		1595.00000	1253	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		37371.00000	40116	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		344.00000	253	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		56262.00000	59259	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		51.00000	35	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		76684.00000	79755	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		5.00000	3	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		97943.00000	101028	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		119853.00000	122940	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		25137.00000	22753	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		3747.00000	4449	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		40463.00000	37629	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		1049.00000	1301	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		57166.00000	54143	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		216.00000	281	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.26300	8.22200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		25987.00000	24354	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		23901.00000	25320	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		17681.00000	16411	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		34451.00000	36234	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		11348.00000	10420	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		47498.00000	49624	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6832.00000	6200	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		62903.00000	65325	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		3838.00000	3439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		80389.00000	83043	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		2002.00000	1770	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		99607.00000	102428	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		966.00000	841	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		120218.00000	123146	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		36233.00000	34249	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		15799.00000	16868	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		48208.00000	45913	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		9919.00000	10676	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		61565.00000	59016	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5898.00000	6402	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		429.00000	368	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		141940.00000	144932	8.55	0.00	0.00
Total for Derivatives:							191.00	3,116.00

Grand Total: 191.00 3,116.00