



Daily MTM Report

Daily summary for 29/06/2006

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			8.58000	8.47500			0.00	0.00
R157 On 15/09/2015 Bond			8.68000	8.59000			0.00	0.00
R186 On 21/12/2026 Bond			8.36000	8.27500			0.00	0.00
R194 On 28/02/2008 Bond			8.56000	8.45500			0.00	0.00
R201 On 21/12/2014 Bond			8.69500	8.60500			0.00	0.00
R203 On 15/09/2017 Bond			8.68500	8.60000			0.00	0.00
R204 On 21/12/2018 Bond			8.66500	8.58500			0.00	0.00
R207 On 15/01/2020 Bond			8.63000	8.55300			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			231.58100	232.61400		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		29681.00000	21782	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		3541.00000	5972	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			235.81600	237.13200		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		74112.00000	62529	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2792.00000	4369	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.99200	241.98100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		121142.00000	111737	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1332.00000	1817	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.97600	8.87600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.03000	8.93500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.90300	8.82500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.49500	8.42600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.12600	9.02600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.98500	8.90400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.01800	8.93400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.89500	8.81500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.57400	7.57400		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.72000	7.69000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1716.00000	1783	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		28.00000	22	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.47000	8.39400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3455.00000	3629	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		51.00000	40	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.86900	8.79200		0.36	0.00	175.00
JFRA On 01/02/2007 jFra	7.50	Call		3336.00000	3499	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		184.00000	160	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.14400	9.07000		0.37	0.00	30.00
JFRA On 03/05/2007 jFra	7.50	Call		4049.00000	4205	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		221.00000	198	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.31300	9.16300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4347.00000	4660	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		293.00000	242	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.33300	9.21300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4863.00000	5127	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		374.00000	326	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.41200	9.26100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27494.00000	27662	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		23183.00000	22984	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.93400	8.83500		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		29195.00000	30919	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		183.00000	123	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.14600	9.03500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34469.00000	36183	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1903.00000	1629	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.12600	9.02200		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		70903.00000	74881	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			9.21300	9.10800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		74128.00000	78093	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		40.00000	24	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			9.01600	8.92600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		109991.00000	115418	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			9.05800	8.96700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		112331.00000	117778	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	6.89100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.08100	7.08100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.35900	7.35900		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.64200	8.52500		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.50	Call		6209.00000	4270	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7132.00000	9499	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		11810.00000	8959	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3547.00000	5002	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15.00000	4	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		38635.00000	42932	3.70	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	8.25	Call		2573.00000	1549	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		12777.00000	16059	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		760.00000	383	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		20339.00000	24268	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		144.00000	58	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		29195.00000	33416	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		1.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		48290.00000	52596	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		58056.00000	62363	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		18933.00000	15395	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		1576.00000	2344	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.75700	8.55600		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		11408.00000	8327	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		13358.00000	17243	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		16447.00000	12596	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9723.00000	12838	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		7338.00000	5054	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18048.00000	22729	4.33	0.00	100.00
R153 On 02/11/2006 Bond Future	8.00	Call		4258.00000	2728	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		23812.00000	29247	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2188.00000	1284	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30672.00000	36734	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		948.00000	499	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		38450.00000	44966	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		433.00000	211	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		47040.00000	53784	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		180.00000	81	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		55982.00000	62849	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		68.00000	28	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		65155.00000	72081	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		23.00000	9	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		74486.00000	81438	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		22266.00000	17725	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6950.00000	9375	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		28753.00000	23630	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		4928.00000	6771	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.70400	8.58400		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		15925.00000	14074	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		18670.00000	20725	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20692.00000	18549	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15293.00000	17056	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25936.00000	23527	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		12465.00000	13963	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		11783.00000	10242	4.53	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	8.25	Put		22748.00000	25113	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		8259.00000	7035	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		27519.00000	30202	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		5457.00000	4540	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33089.00000	36078	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3316.00000	2680	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39397.00000	42668	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2144.00000	1700	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46751.00000	50214	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1333.00000	1036	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54547.00000	58157	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		457.00000	340	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71124.00000	74914	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		797.00000	607	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62697.00000	66413	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31645.00000	29001	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		10177.00000	11440	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.70800	8.61250		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.50	Call		9351.00000	6614	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		17777.00000	22135	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		19260.00000	14939	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		9061.00000	11835	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		135.00000	58	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		66661.00000	73679	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		3451.00000	2154	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		30867.00000	36665	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		879.00000	466	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		47659.00000	54341	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		17.00000	6	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		86680.00000	93764	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		2.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		107200.00000	114294	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		128142.00000	135237	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		32542.00000	26945	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		4076.00000	5573	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		48040.00000	41643	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		1656.00000	2354	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.75600	8.64000		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		30113.00000	25531	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		22140.00000	25964	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		41481.00000	36025	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		15633.00000	18583	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		20357.00000	16744	8.09	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	8.50	Put		30601.00000	35394	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	8.25	Call		12667.00000	10044	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		41478.00000	47260	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		7078.00000	5366	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		54812.00000	61506	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		3467.00000	2490	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		70490.00000	77918	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1714.00000	1180	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		88398.00000	96270	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		775.00000	510	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		107502.00000	115643	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		119.00000	71	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		148110.00000	156468	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		319.00000	200	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		127479.00000	135766	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		54291.00000	48097	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		10904.00000	13116	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		68118.00000	61332	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		7518.00000	9139	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		82632.00000	75392	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		5142.00000	6307	9.54	0.00	0.00
R157 On 01/02/2007 Bond Future			8.75500	8.65800		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		38455.00000	34757	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		31944.00000	35110	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		50385.00000	46177	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		26404.00000	29059	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		29856.00000	26711	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		41142.00000	44861	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		21517.00000	18957	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		50934.00000	55238	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		14642.00000	12666	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		62531.00000	67419	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9255.00000	7832	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		75964.00000	81404	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		6067.00000	5053	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		91952.00000	97801	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3817.00000	3126	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		109241.00000	115414	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		2299.00000	1851	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		127634.00000	134049	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		62192.00000	57534	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		21061.00000	23267	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		74712.00000	69666	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		16745.00000	18561	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		87835.00000	82460	9.95	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		13338.00000	14826	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.37000	8.28300		13.00	0.00	63.00
R186 On 03/08/2006 Bond Future	8.25	Call		18238.00000	13647	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		22000.00000	27243	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		34701.00000	27976	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		10400.00000	13509	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		7233.00000	4845	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		40091.00000	47537	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		2033.00000	1180	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		65063.00000	74044	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		354.00000	170	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		94680.00000	104331	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		33.00000	12	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		126830.00000	136644	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		2.00000	1	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		160497.00000	170329	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		195473.00000	205307	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		55788.00000	47513	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4412.00000	5970	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		79195.00000	70038	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		1690.00000	2367	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		103321.00000	93749	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		596.00000	857	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.38000	8.29300		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		36187.00000	31399	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		41057.00000	46031	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		51839.00000	45939	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		28809.00000	32671	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		23050.00000	19462	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		56837.00000	63010	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		13287.00000	10856	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		77052.00000	84383	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		6704.00000	5261	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		101555.00000	109874	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2844.00000	2124	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		129938.00000	138980	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		1219.00000	875	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		161762.00000	171181	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		464.00000	320	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		195718.00000	205336	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		69900.00000	63038	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		19946.00000	22847	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		89602.00000	81962	14.30	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		13658.00000	15781	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		156.00000	103	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		231437.00000	241146	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.38100	8.29200		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		53982.00000	48936	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		58710.00000	63590	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		69669.00000	63848	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		46664.00000	50770	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		40009.00000	35801	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		73472.00000	79191	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		28135.00000	24793	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		91379.00000	97964	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		18533.00000	16037	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		112650.00000	120080	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		11240.00000	9516	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		137368.00000	145570	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		7055.00000	5878	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		166382.00000	175131	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		4211.00000	3449	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		197978.00000	207142	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2382.00000	1916	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		231883.00000	241343	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		86793.00000	80281	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		37018.00000	40432	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		104932.00000	97820	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		29308.00000	32122	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.63600	8.51800		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.50	Call		2540.00000	1757	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2802.00000	3737	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		4730.00000	3586	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1358.00000	1931	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		1059.00000	641	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4973.00000	6272	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		327.00000	167	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7911.00000	9468	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		69.00000	29	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		11340.00000	13017	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8.00000	3	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		14985.00000	16696	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		1.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		18701.00000	20418	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		22442.00000	24159	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	1.71	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	6.75	Put		26203.00000	27920	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		7581.00000	6164	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		593.00000	892	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.78300	8.65200		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		3634.00000	2958	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5510.00000	6447	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		2282.00000	1786	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7255.00000	8372	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1325.00000	992	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9407.00000	10687	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		686.00000	487	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11891.00000	13305	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		308.00000	206	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		14649.00000	16159	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		144.00000	92	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		17635.00000	19196	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		62.00000	38	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		20717.00000	22305	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		25.00000	14	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		23856.00000	25459	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		1.00000	0	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		33447.00000	35059	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		3.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		30230.00000	31842	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		9.00000	5	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		27031.00000	28640	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.90600	8.75700		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		5696.00000	4966	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5766.00000	6529	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		4347.00000	3726	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6929.00000	7800	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		3214.00000	2704	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8318.00000	9300	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		2247.00000	1846	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9881.00000	10973	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1503.00000	1204	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11678.00000	12871	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		944.00000	734	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13668.00000	14951	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		623.00000	474	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15906.00000	17250	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		397.00000	296	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18249.00000	19641	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		245.00000	179	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20675.00000	22102	1.49	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		46.00000	32	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28270.00000	29747	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		84.00000	58	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		25700.00000	27167	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		146.00000	104	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23164.00000	24615	1.49	0.00	0.00
R201 On 03/08/2006 Bond Future			8.72100	8.62300		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.50	Call		7194.00000	5028	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		14492.00000	18092	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		14888.00000	11436	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		7423.00000	9738	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		25295.00000	20788	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		3344.00000	4603	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		2654.00000	1634	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		24996.00000	29742	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		679.00000	354	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		38353.00000	43794	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		107.00000	45	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		53408.00000	59112	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		14.00000	5	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		69241.00000	74998	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		37519.00000	32341	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		1352.00000	1940	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.74800	8.65300		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		23504.00000	20518	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		17927.00000	20403	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		32403.00000	28847	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		12634.00000	14541	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		15852.00000	13496	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		24731.00000	27837	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		9864.00000	8149	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		33467.00000	37215	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		5524.00000	4400	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		44127.00000	48465	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2710.00000	2065	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		56594.00000	61411	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1344.00000	988	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		70794.00000	75901	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		611.00000	433	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		85920.00000	91205	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		253.00000	172	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		101721.00000	107103	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		95.00000	62	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		118026.00000	123456	7.30	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		42496.00000	38459	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		8793.00000	10219	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.76500	8.66900		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		32039.00000	29141	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		27485.00000	29982	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		40570.00000	37283	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		22126.00000	24233	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		24429.00000	21953	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		34016.00000	36936	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		17837.00000	15805	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		41824.00000	45186	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12333.00000	10745	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		50980.00000	54787	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8013.00000	6846	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		61589.00000	65816	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		5382.00000	4532	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		74157.00000	78702	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		3483.00000	2889	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		87738.00000	92539	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2169.00000	1771	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		102187.00000	107184	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1298.00000	1042	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		117368.00000	122507	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		49815.00000	46181	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		17727.00000	19487	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.70000	8.61400		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.50	Call		5618.00000	3617	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		13570.00000	17511	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		14421.00000	10636	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		5047.00000	7204	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		27596.00000	22437	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1302.00000	2085	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		1496.00000	811	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		27193.00000	32449	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		254.00000	112	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		44125.00000	49925	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		26.00000	9	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		62513.00000	68438	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		2.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		81558.00000	87499	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		101091.00000	107033	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		121105.00000	127047	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			8.72900	8.64000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		20487.00000	17087	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		13015.00000	15666	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		12256.00000	9843	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		21878.00000	25517	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		6585.00000	5066	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		33708.00000	38241	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3136.00000	2300	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		48176.00000	53392	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1309.00000	911	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		64693.00000	70347	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		474.00000	312	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		82640.00000	88530	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		147.00000	91	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		101547.00000	107543	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		39.00000	23	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		121134.00000	127170	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		2.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		161926.00000	167977	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		9.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		141275.00000	147323	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.74400	8.65500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		25111.00000	21870	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		18752.00000	21470	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		34913.00000	30972	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		12080.00000	14099	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		17117.00000	14603	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		27613.00000	31058	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10990.00000	9165	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		38734.00000	42868	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6608.00000	5376	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		52002.00000	56729	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3701.00000	2931	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		67157.00000	72347	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1920.00000	1478	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		83864.00000	89381	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		919.00000	686	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		101784.00000	107511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		59.00000	40	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		160417.00000	166357	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		162.00000	114	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		140223.00000	146133	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		404.00000	292	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		120637.00000	126485	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			8.67900	8.59900		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		930.00000	545	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		46012.00000	51438	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future			8.70400	8.62100		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		20611.00000	17916	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		29373.00000	32626	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		30228.00000	26845	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		21005.00000	23570	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		41507.00000	37513	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		14752.00000	16707	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		12904.00000	10924	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		40118.00000	44086	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		7258.00000	5948	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		53405.00000	58043	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3577.00000	2819	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		69152.00000	74341	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1767.00000	1349	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		87278.00000	92808	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		796.00000	587	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		106768.00000	112507	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		325.00000	231	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		127297.00000	133151	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		40.00000	26	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		170696.00000	176631	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		120.00000	82	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		148648.00000	154558	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.71500	8.63100		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		41385.00000	38074	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		32977.00000	35612	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		52122.00000	48386	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		26376.00000	28585	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		31686.00000	28844	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		41058.00000	44161	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		23214.00000	20868	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		50820.00000	54420	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		16118.00000	14276	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		62425.00000	66529	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		10480.00000	9121	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		75970.00000	80555	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7022.00000	6032	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		92188.00000	97143	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4524.00000	3833	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		109875.00000	115129	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2796.00000	2335	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		128856.00000	134340	10.92	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	6.50	Call		936.00000	758	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		170045.00000	175812	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1655.00000	1361	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		148962.00000	154613	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.64300	8.56600		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		438.00000	222	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		43221.00000	48618	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.66400	8.58400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		8058.00000	5851	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		14170.00000	17731	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		17726.00000	14012	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		5814.00000	7867	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2768.00000	1812	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		27409.00000	32221	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		682.00000	396	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		44373.00000	49855	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		115.00000	59	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		63394.00000	69105	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		13.00000	6	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		83434.00000	89195	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		104136.00000	109904	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		125441.00000	131209	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		147355.00000	153123	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		31257.00000	26361	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1811.00000	2682	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.67200	8.59100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		20699.00000	18043	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		27254.00000	30379	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		29677.00000	26330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		18377.00000	20812	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		13643.00000	11663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		38547.00000	42347	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		8449.00000	7070	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		52209.00000	56610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4889.00000	3998	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		68030.00000	72919	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2630.00000	2098	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		85692.00000	90940	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1309.00000	1017	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		104849.00000	110338	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		599.00000	453	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		125194.00000	130828	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		252.00000	185	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		146494.00000	152208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		40451.00000	36458	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		11775.00000	13563	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		97.00000	69	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		168598.00000	174351	8.55	0.00	0.00
Total for Derivatives:							0.00	3,257.00

Grand Total: 0.00 3,257.00