

Daily MTM Report

Daily summary for 30/06/2006

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			8.55000	8.58000			0.00	0.00
R157 On 15/09/2015 Bond			8.65000	8.68000			0.00	0.00
R186 On 21/12/2026 Bond			8.35000	8.36000			0.00	0.00
R194 On 28/02/2008 Bond			8.51500	8.56000			0.00	0.00
R201 On 21/12/2014 Bond			8.66000	8.69500			0.00	0.00
R203 On 15/09/2017 Bond			8.65000	8.68500			0.00	0.00
R204 On 21/12/2018 Bond			8.63500	8.66500			0.00	0.00
R207 On 15/01/2020 Bond			8.60700	8.63000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 03/08/2006 jGovi			231.90200	231.58100		4.31	0.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		21782.00000	23935	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		5972.00000	4915	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			236.16600	235.81600		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		62529.00000	65489	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		4369.00000	3829	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.21700	240.99200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		111737.00000	113842	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1817.00000	1672	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.95300	8.97600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.99800	9.03000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.84800	8.90300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.46700	8.49500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.09100	9.12600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.96200	8.98500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.98600	9.01800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.85700	8.89500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.54100	7.57400		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.70000	7.72000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1783.00000	1735	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		22.00000	23	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.43900	8.47000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3629.00000	3557	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		40.00000	43	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.84000	8.86900		0.36	60.00	175.00
JFRA On 01/02/2007 jFra	7.50	Call		3499.00000	3436	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		160.00000	167	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.08300	9.14400		0.37	30.00	30.00
JFRA On 03/05/2007 jFra	7.50	Call		4205.00000	4074	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		198.00000	215	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.27500	9.31300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4660.00000	4579	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		242.00000	253	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.28800	9.33300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5127.00000	5026	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		326.00000	342	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.37900	9.41200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27662.00000	27600	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22984.00000	23000	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.89800	8.93400		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		30919.00000	30275	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		123.00000	126	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.10700	9.14600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36183.00000	35547	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1629.00000	1691	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.09800	9.12600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		74881.00000	73823	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			9.18700	9.21300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		78093.00000	77124	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		24.00000	26	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.99100	9.01600		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		115418.00000	113919	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			9.03400	9.05800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		117778.00000	116353	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			6.89158	6.89200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.07600	7.08100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.34100	7.35900		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.59900	8.64200		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.75	Call		8959.00000	9834	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5002.00000	4296	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		4270.00000	4804	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		9499.00000	8453	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		4.00000	6	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		42932.00000	41352	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		1549.00000	1793	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		16059.00000	14723	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		383.00000	457	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		24268.00000	22762	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		58.00000	71	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		33416.00000	31849	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		52596.00000	51015	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		62363.00000	60783	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		15395.00000	16566	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2344.00000	1935	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.72000	8.75700		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		12596.00000	13198	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		12838.00000	12161	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		8327.00000	8789	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		17243.00000	16428	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		5054.00000	5381	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		22729.00000	21778	4.33	0.00	100.00
R153 On 02/11/2006 Bond Future	8.00	Call		2728.00000	2935	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		29247.00000	28176	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		1284.00000	1399	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		36734.00000	35570	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		499.00000	551	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		44966.00000	43741	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		211.00000	235	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		53784.00000	52530	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		81.00000	91	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		62849.00000	61581	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		28.00000	32	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		72081.00000	70806	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		9.00000	10	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		81438.00000	80161	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		17725.00000	18458	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		9375.00000	8830	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		23630.00000	24480	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		6771.00000	6343	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.68100	8.70400		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18549.00000	18900	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		17056.00000	16659	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14074.00000	14370	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		20725.00000	20274	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23527.00000	23929	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		13963.00000	13617	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		10242.00000	10483	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		25113.00000	24607	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		7035.00000	7221	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		30202.00000	29640	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		4540.00000	4675	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		36078.00000	35466	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		2680.00000	2771	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		42668.00000	42011	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1700.00000	1760	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		50214.00000	49528	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		1036.00000	1075	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58157.00000	57449	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		340.00000	354	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		74914.00000	74180	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		607.00000	631	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		66413.00000	65690	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		29001.00000	29449	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		11440.00000	11141	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.66600	8.70800		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		14939.00000	16495	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		11835.00000	10277	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		6614.00000	7493	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		22135.00000	19900	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		58.00000	71	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		73679.00000	70579	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.25	Call		2154.00000	2511	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		36665.00000	33909	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		466.00000	559	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		54341.00000	51321	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		6.00000	8	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		93764.00000	90651	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	1	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		114294.00000	111180	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		135237.00000	132124	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		26945.00000	29134	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5573.00000	4648	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		41643.00000	44283	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		2354.00000	1880	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.72000	8.75600		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		25531.00000	26768	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		25964.00000	24600	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		36025.00000	37540	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		18583.00000	17498	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		16744.00000	17689	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		35394.00000	33738	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	8.25	Call		10044.00000	10703	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		47260.00000	45319	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		5366.00000	5778	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		61506.00000	59316	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		2490.00000	2713	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		77918.00000	75540	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1180.00000	1295	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		96270.00000	93784	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		510.00000	564	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		115643.00000	113096	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		71.00000	80	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		156468.00000	153876	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		200.00000	223	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		135766.00000	133188	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		48097.00000	49857	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		13116.00000	12275	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		61332.00000	63297	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		9139.00000	8503	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		75392.00000	77521	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		6307.00000	5835	9.54	0.00	0.00
R157 On 01/02/2007 Bond Future			8.72800	8.75500		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		34757.00000	35659	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		35110.00000	34106	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		46177.00000	47219	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		29059.00000	28196	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		26711.00000	27461	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		44861.00000	43705	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		18957.00000	19554	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		55238.00000	53929	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		12666.00000	13115	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		67419.00000	65962	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		7832.00000	8146	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		81404.00000	79813	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5053.00000	5270	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		97801.00000	96112	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		3126.00000	3269	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		115414.00000	113651	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1851.00000	1940	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		134049.00000	132233	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		57534.00000	58706	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		23267.00000	22533	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		69666.00000	70953	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		18561.00000	17943	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		82460.00000	83847	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		14826.00000	14308	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.37000	8.37000		13.00	0.00	63.00
R186 On 03/08/2006 Bond Future	8.25	Call		13647.00000	13374	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		27243.00000	26970	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		27976.00000	27702	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		13509.00000	13235	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		4845.00000	4663	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		47537.00000	47355	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		1180.00000	1102	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		74044.00000	73966	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		170.00000	152	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		104331.00000	104313	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		12.00000	10	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		136644.00000	136642	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		1.00000	1	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		170329.00000	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		205307.00000	205307	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		47513.00000	47304	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		5970.00000	5761	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		70038.00000	69911	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2367.00000	2240	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		93749.00000	93684	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		857.00000	793	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.37200	8.38000		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		45939.00000	46296	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		32671.00000	32135	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		31399.00000	31656	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		46031.00000	45395	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		19462.00000	19628	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		63010.00000	62284	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		10856.00000	10949	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		84383.00000	83584	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		5261.00000	5304	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		109874.00000	109025	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2124.00000	2140	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		138980.00000	138102	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		875.00000	879	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		171181.00000	170292	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		320.00000	320	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		205336.00000	204444	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		63038.00000	63494	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		22847.00000	22410	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		81962.00000	82508	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		15781.00000	15434	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		103.00000	102	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		241146.00000	240253	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.37400	8.38100		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		63848.00000	64152	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		50770.00000	50298	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		48936.00000	49182	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		63590.00000	63060	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		35801.00000	35990	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		79191.00000	78603	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		24793.00000	24929	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		97964.00000	97324	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		16037.00000	16128	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		120080.00000	119395	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9516.00000	9571	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		145570.00000	144848	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		5878.00000	5908	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		175131.00000	174385	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		3449.00000	3465	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		207142.00000	206381	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		1916.00000	1923	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		241343.00000	240574	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		80281.00000	80642	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		40432.00000	40017	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		97820.00000	98235	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		32122.00000	31761	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.58000	8.63600		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.75	Call		3586.00000	4056	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1931.00000	1587	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		1757.00000	2052	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3737.00000	3216	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		641.00000	781	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		6272.00000	5598	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		167.00000	213	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		9468.00000	8699	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		29.00000	38	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		13017.00000	12212	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		3.00000	4	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		16696.00000	15883	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		20418.00000	19603	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		24159.00000	23345	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		27920.00000	27105	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		6164.00000	6784	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		892.00000	698	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.73700	8.78300		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		2958.00000	3161	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6447.00000	6084	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1786.00000	1931	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8372.00000	7950	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		992.00000	1085	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10687.00000	10214	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		487.00000	541	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13305.00000	12792	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		206.00000	232	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16159.00000	15620	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		92.00000	105	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		19196.00000	18642	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		38.00000	43	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		22305.00000	21745	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		14.00000	16	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		25459.00000	24895	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		35059.00000	34493	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		2.00000	2	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		31842.00000	31276	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		5.00000	6	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		28640.00000	28075	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.87000	8.90600		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4966.00000	5121	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6529.00000	6323	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3726.00000	3855	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7800.00000	7569	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2704.00000	2808	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9300.00000	9043	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1846.00000	1926	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10973.00000	10693	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		1204.00000	1262	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12871.00000	12569	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		734.00000	774	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14951.00000	14630	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		474.00000	502	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		17250.00000	16917	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		296.00000	314	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19641.00000	19299	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		179.00000	190	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		22102.00000	21753	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		32.00000	34	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29747.00000	29389	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		58.00000	63	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		27167.00000	26811	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		104.00000	111	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24615.00000	24262	1.49	0.00	0.00
R201 On 03/08/2006 Bond Future			8.68000	8.72100		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		11436.00000	12607	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		9738.00000	8501	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		5028.00000	5680	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		18092.00000	16337	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		20788.00000	22454	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		4603.00000	3862	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		1634.00000	1896	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		29742.00000	27597	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		354.00000	422	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		43794.00000	41456	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		45.00000	55	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		59112.00000	56715	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		5.00000	6	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		74998.00000	72592	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		32341.00000	34367	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		1940.00000	1559	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.71300	8.74800		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		20518.00000	21478	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		20403.00000	19355	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		28847.00000	30022	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		14541.00000	13708	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		13496.00000	14230	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		27837.00000	26563	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		8149.00000	8663	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		37215.00000	35721	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		4400.00000	4723	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		48465.00000	46781	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		2065.00000	2241	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		61411.00000	59579	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		988.00000	1081	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		75901.00000	73986	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		433.00000	476	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		91205.00000	89241	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		172.00000	191	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		107103.00000	105113	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		62.00000	69	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		123456.00000	121455	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		38459.00000	39823	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		10219.00000	9575	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.73200	8.76500		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		29141.00000	30026	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		29982.00000	29016	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		37283.00000	38302	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		24233.00000	23402	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21953.00000	22696	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		36936.00000	35829	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		15805.00000	16403	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		45186.00000	43934	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		10745.00000	11203	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		54787.00000	53394	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6846.00000	7174	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		65816.00000	64294	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4532.00000	4764	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		78702.00000	77085	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2889.00000	3047	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		92539.00000	90847	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1771.00000	1874	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		107184.00000	105436	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		1042.00000	1106	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		122507.00000	120721	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		46181.00000	47323	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		19487.00000	18779	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.66400	8.70000		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.75	Call		10636.00000	11972	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		7204.00000	6059	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		3617.00000	4222	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		17511.00000	15635	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		22437.00000	24449	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2085.00000	1616	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		811.00000	979	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		32449.00000	30137	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		112.00000	139	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		49925.00000	47471	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		9.00000	11	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		68438.00000	65959	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		0.00000	1	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		87499.00000	85017	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		107033.00000	104552	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		127047.00000	124565	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			8.69400	8.72900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		17087.00000	18289	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		15666.00000	14494	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		9843.00000	10661	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		25517.00000	23962	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		5066.00000	5557	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		38241.00000	36358	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2300.00000	2557	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		53392.00000	51275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		911.00000	1026	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		70347.00000	68088	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		312.00000	356	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		88530.00000	86200	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		91.00000	106	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		107543.00000	105183	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		23.00000	27	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		127170.00000	124800	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		167977.00000	165603	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		147323.00000	144950	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.71100	8.74400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21870.00000	22970	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		21470.00000	20366	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		30972.00000	32338	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		14099.00000	13261	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14603.00000	15436	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		31058.00000	29687	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		9165.00000	9754	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		42868.00000	41253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5376.00000	5762	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		56729.00000	54911	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2931.00000	3165	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		72347.00000	70377	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1478.00000	1608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		89381.00000	87307	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		686.00000	752	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		107511.00000	105373	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		40.00000	45	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		166357.00000	164158	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		114.00000	126	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		146133.00000	143942	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		292.00000	323	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		126485.00000	124312	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			8.64900	8.67900		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		545.00000	608	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		51438.00000	49328	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future			8.67400	8.70400		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		26845.00000	27903	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		23570.00000	22484	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		17916.00000	18730	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		32626.00000	31297	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		37513.00000	38800	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		16707.00000	15849	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		10924.00000	11499	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		44086.00000	42517	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		5948.00000	6311	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		58043.00000	56262	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		2819.00000	3018	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		74341.00000	72396	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1349.00000	1452	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		92808.00000	90767	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		587.00000	636	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		112507.00000	110411	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		231.00000	252	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		133151.00000	131028	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		26.00000	29	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		176631.00000	174489	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		82.00000	90	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		154558.00000	152422	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.68700	8.71500		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		38074.00000	39045	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		35612.00000	34607	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		48386.00000	49500	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		28585.00000	27722	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		28844.00000	29661	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		44161.00000	43003	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20868.00000	21529	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		54420.00000	53105	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		14276.00000	14783	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		66529.00000	65059	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		9121.00000	9485	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		80555.00000	78943	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6032.00000	6289	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		97143.00000	95424	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3833.00000	4007	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		115129.00000	113327	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2335.00000	2447	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		134340.00000	132476	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		758.00000	798	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		175812.00000	173877	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1361.00000	1430	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		154613.00000	152706	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.61900	8.64300		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		222.00000	247	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		48618.00000	46899	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.64100	8.66400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		14012.00000	14977	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		7867.00000	7180	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5851.00000	6384	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		17731.00000	16611	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1812.00000	2023	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		32221.00000	30779	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		396.00000	453	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		49855.00000	48259	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		59.00000	69	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		69105.00000	67462	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		6.00000	7	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		89195.00000	87543	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		109904.00000	108251	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		131209.00000	129556	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		153123.00000	151470	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		26361.00000	27701	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2682.00000	2369	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.65100	8.67200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		26330.00000	27106	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		20812.00000	20094	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		18043.00000	18640	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		30379.00000	29483	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11663.00000	12093	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		42347.00000	41283	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		7070.00000	7358	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		56610.00000	55405	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3998.00000	4176	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		72919.00000	71604	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2098.00000	2200	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		90940.00000	89548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1017.00000	1070	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		110338.00000	108897	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		453.00000	478	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		130828.00000	129360	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		185.00000	196	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		152208.00000	150725	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		36458.00000	37409	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		13563.00000	13020	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		69.00000	73	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		174351.00000	172861	8.55	0.00	0.00

Total for Derivatives:

90.00

3,257.00

Grand Total:

90.00

3,257.00