



Daily MTM Report

Daily summary for 13/06/2006

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			7.95000	7.90000			0.00	0.00
R157 On 15/09/2015 Bond			8.16000	8.08000			0.00	0.00
R186 On 21/12/2026 Bond			7.94000	7.85500			0.00	0.00
R194 On 28/02/2008 Bond			7.87000	7.81000			0.00	0.00
R201 On 21/12/2014 Bond			8.17000	8.09000			0.00	0.00
R203 On 15/09/2017 Bond			8.18500	8.10500			0.00	0.00
R204 On 21/12/2018 Bond			8.17500	8.09500			0.00	0.00
R207 On 15/01/2020 Bond			8.15100	8.07100			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			237.37800	238.20400		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		82252.00000	74137	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		212.00000	357	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			241.89300	242.73300		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		127725.00000	119486	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		395.00000	556	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			246.57800	247.41300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		174370.00000	166103	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		240.00000	323	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.26600	8.19000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.43300	8.34200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.29000	8.21500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.91500	7.85600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.38400	8.29400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.41300	8.32800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.35500	8.27400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.34700	8.26700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.47900	7.47900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.60000	7.58400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1519.00000	1550	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		90.00000	82	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.84500	7.78300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2167.00000	2288	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		252.00000	222	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.06800	7.99600		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		1867.00000	1983	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		655.00000	595	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.22400	8.11300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2267.00000	2449	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		769.00000	681	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.35900	8.26300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2679.00000	2839	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		815.00000	741	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.37400	8.27000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3009.00000	3193	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		987.00000	898	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.45100	8.33600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26694.00000	26813	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		24633.00000	24472	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.16200	8.07900		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		17470.00000	18638	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		2188.00000	1839	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.27400	8.18300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		22814.00000	23961	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		5640.00000	5129	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.36800	8.28500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		42227.00000	45486	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		71.00000	38	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.42300	8.33600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		45172.00000	48359	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		1020.00000	771	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.40900	8.31700		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		72097.00000	78012	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			8.43500	8.34100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		73655.00000	79636	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		72.00000	36	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.90400	6.90500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.12000	7.12300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.38500	7.38900		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.99500	7.94000		2.45	46.00	731.00
R153 On 03/08/2006 Bond Future	8.00	Call		6645.00000	5476	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4381.00000	5287	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		2339.00000	1753	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		9547.00000	11036	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		475.00000	309	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		17252.00000	19162	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		42.00000	22	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		26487.00000	28543	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		1.00000	0	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		36213.00000	38289	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		13323.00000	11676	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1682.00000	2111	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		21477.00000	19565	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		556.00000	721	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		30272.00000	28249	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		164.00000	218	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39245.00000	37185	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		44.00000	59	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.99000	7.93500		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		10390.00000	9326	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8076.00000	8971	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		5719.00000	4974	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		12336.00000	13549	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		2544.00000	2118	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		18178.00000	19710	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		824.00000	645	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		25564.00000	27343	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		165.00000	119	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		34100.00000	36011	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		16322.00000	14987	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5164.00000	5787	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		22992.00000	21443	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3075.00000	3484	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		16.00000	10	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		43235.00000	45188	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		52596.00000	54554	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		30362.00000	28659	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1770.00000	2025	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		38225.00000	36423	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1042.00000	1198	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		46303.00000	44440	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		611.00000	706	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.00800	7.95200		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		12317.00000	11333	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		10716.00000	11599	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		7884.00000	7127	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		14655.00000	15765	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		4474.00000	3952	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		19694.00000	21039	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		2157.00000	1848	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		25904.00000	27463	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		772.00000	632	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		33125.00000	34853	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		23.00000	16	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		49829.00000	51690	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		184.00000	142	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		41223.00000	43049	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		17646.00000	16460	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		7749.00000	8431	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		23701.00000	22349	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5585.00000	6101	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		30282.00000	28799	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4021.00000	4406	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		37233.00000	35650	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2901.00000	3187	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		44433.00000	42775	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2103.00000	2314	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.18300	8.10300		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.00	Call		6952.00000	4763	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		14976.00000	18975	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		1665.00000	948	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		29434.00000	34905	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		184.00000	80	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		48090.00000	54174	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8.00000	2	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		68449.00000	74632	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		17484.00000	13531	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		6144.00000	8378	5.20	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		89386.00000	95574	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		32384.00000	27146	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2054.00000	3003	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		49533.00000	43665	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		578.00000	897	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		67365.00000	61266	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		142.00000	231	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		85172.00000	79006	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		31.00000	53	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.19500	8.11100		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		13416.00000	10817	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		21862.00000	25609	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		6137.00000	4633	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		33872.00000	38712	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		2089.00000	1441	4.50	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	7.50	Put		49486.00000	55183	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		494.00000	304	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		67934.00000	74089	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		36629.00000	32026	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		7585.00000	9327	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		4.00000	2	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		108708.00000	115051	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		68.00000	36	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		87941.00000	94254	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		23689.00000	20004	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		13213.00000	15872	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		51450.00000	46174	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4190.00000	5259	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		67383.00000	61661	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2248.00000	2871	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		83816.00000	77814	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1142.00000	1485	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		100453.00000	94289	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		566.00000	747	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		117001.00000	110735	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		223.00000	302	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.21300	8.12700		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27914.00000	24390	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		18869.00000	21678	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		17873.00000	15177	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		27300.00000	30937	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10037.00000	8203	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		38284.00000	42782	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4750.00000	3693	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		52173.00000	57448	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1774.00000	1292	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		68737.00000	74587	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		477.00000	319	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		87349.00000	93524	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		39943.00000	35692	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		12767.00000	14849	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		53477.00000	48639	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		8504.00000	9999	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		68049.00000	62764	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		5606.00000	6654	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		83155.00000	77531	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		3562.00000	4271	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		98667.00000	92804	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2237.00000	2707	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		114177.00000	108124	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		1217.00000	1497	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.94600	7.86000		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	7.75	Call		9248.00000	5863	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		22660.00000	29611	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		2012.00000	1031	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		46720.00000	56075	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		199.00000	76	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		77377.00000	87591	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		8.00000	2	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		110884.00000	121214	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		145854.00000	156191	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		25130.00000	18532	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8370.00000	12108	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		48180.00000	39252	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		2324.00000	3733	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		74335.00000	64340	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		416.00000	757	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		101044.00000	90761	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		49.00000	102	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		127127.00000	116796	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		4.00000	9	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		152344.00000	142008	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	1	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			7.95100	7.86400		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		19057.00000	14908	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		32862.00000	39095	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		8581.00000	6267	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		53471.00000	61541	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2901.00000	1935	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		80034.00000	89451	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		733.00000	441	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		111316.00000	121407	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		116.00000	61	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		145410.00000	155738	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		34769.00000	28688	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		18596.00000	22897	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		54840.00000	47124	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		9750.00000	12416	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		77341.00000	68395	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		4352.00000	5788	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		101628.00000	91917	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1714.00000	2386	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		126498.00000	116387	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		594.00000	866	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		10.00000	5	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		181331.00000	191709	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.95400	7.86500		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		30695.00000	26051	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		44527.00000	50433	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		17164.00000	13978	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		61868.00000	69232	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		7807.00000	6004	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		84523.00000	93269	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		2611.00000	1853	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		112526.00000	122317	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		646.00000	417	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		145001.00000	155321	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		98.00000	56	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		180187.00000	190694	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		47689.00000	41713	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		31740.00000	36313	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		65123.00000	57959	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		20439.00000	23824	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		84928.00000	76739	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		12511.00000	14872	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		106456.00000	97456	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		7269.00000	8818	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		129040.00000	119447	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		4004.00000	4960	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.90000	7.83700		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	7.75	Call		1525.00000	1161	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2810.00000	3376	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		3635.00000	3023	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1233.00000	1550	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		380.00000	250	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		5370.00000	6170	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		37.00000	19	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		8752.00000	9663	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1.00000	0	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		12458.00000	13386	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		16217.00000	17146	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		6464.00000	5667	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		393.00000	525	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		9815.00000	8924	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		91.00000	130	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		13373.00000	12451	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		15.00000	23	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		16976.00000	16048	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	3	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.94400	7.86900		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		2368.00000	1982	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		3856.00000	4407	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		4141.00000	3606	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2506.00000	2908	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		1136.00000	903	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		5760.00000	6463	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		406.00000	299	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		8181.00000	9010	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		101.00000	67	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		11038.00000	11941	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		10.00000	6	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		14125.00000	15057	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		23729.00000	24666	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		20511.00000	21447	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		1.00000	0	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		17306.00000	18243	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		6161.00000	5494	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1417.00000	1686	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		8568.00000	7794	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		728.00000	890	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.98400	7.89900		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		4680.00000	4219	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3655.00000	4056	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		3203.00000	2830	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		4718.00000	5208	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1969.00000	1692	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		6033.00000	6619	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		1075.00000	892	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		7699.00000	8379	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		526.00000	420	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		9718.00000	10475	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		163.00000	121	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		11934.00000	12755	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		19564.00000	20427	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		4.00000	3	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		16961.00000	17822	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		35.00000	24	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		14394.00000	15245	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		6161.00000	5617	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2605.00000	2924	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		7867.00000	7248	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		1790.00000	2033	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		9772.00000	9087	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1183.00000	1361	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.18500	8.10400		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.00	Call		5422.00000	3682	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		11835.00000	15056	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		1192.00000	657	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		23232.00000	27657	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		108.00000	44	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		38074.00000	42970	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		13929.00000	10774	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		5010.00000	6816	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		25801.00000	21647	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		1838.00000	2645	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		39336.00000	34682	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		611.00000	917	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		53350.00000	48472	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		138.00000	221	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		67450.00000	62506	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		22.00000	38	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.20400	8.12000		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		11724.00000	9639	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		18959.00000	21900	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		20154.00000	17286	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		12389.00000	14547	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		5561.00000	4301	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		28076.00000	31842	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1839.00000	1292	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		39921.00000	44400	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		475.00000	301	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		54416.00000	59268	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		58.00000	31	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		70157.00000	75156	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		86565.00000	91589	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		30489.00000	26974	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		7998.00000	9510	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		41355.00000	37295	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		4409.00000	5376	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		53378.00000	48915	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2240.00000	2803	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		66116.00000	61389	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1045.00000	1343	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.21900	8.13300		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		23160.00000	20383	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		16331.00000	18579	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15230.00000	13070	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		23063.00000	25927	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		8161.00000	6696	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		30921.00000	34481	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3692.00000	2865	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		41653.00000	45850	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1282.00000	924	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		54722.00000	59389	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		323.00000	213	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		69526.00000	74440	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		48.00000	28	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		85303.00000	90308	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		33062.00000	29754	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		11835.00000	13552	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		42937.00000	39152	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		7568.00000	8808	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		53864.00000	49685	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		4604.00000	5450	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		65562.00000	61082	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		2659.00000	3203	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.19700	8.11600		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.00	Call		7513.00000	5377	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		16000.00000	19735	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		2592.00000	1664	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		29695.00000	34637	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		654.00000	370	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		46826.00000	52412	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		116.00000	57	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		65823.00000	71635	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		14.00000	6	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		85735.00000	91597	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		16660.00000	13028	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		6973.00000	9211	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		29787.00000	24923	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		2355.00000	3362	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		45355.00000	39813	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		597.00000	925	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		61788.00000	55994	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		111.00000	187	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			8.21400	8.13100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		22668.00000	19305	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		14192.00000	16751	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		13941.00000	11502	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		23382.00000	26864	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		7780.00000	6192	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		35565.00000	39898	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		3895.00000	2978	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		50463.00000	55467	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		1731.00000	1267	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		67532.00000	72989	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		677.00000	473	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		86173.00000	91891	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		68.00000	43	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		126394.00000	132290	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		231.00000	153	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		105898.00000	111742	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		33856.00000	29635	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		7880.00000	9580	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		47044.00000	42134	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3972.00000	4984	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.22900	8.14400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		27254.00000	23973	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		19820.00000	22506	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		18792.00000	16223	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		29008.00000	32406	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		12241.00000	10352	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		40520.00000	44598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		7492.00000	6195	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		54258.00000	58928	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		4286.00000	3460	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		69974.00000	75114	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		511.00000	380	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		125691.00000	131527	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		1124.00000	861	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		106007.00000	111711	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		2281.00000	1794	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		87337.00000	92818	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		37557.00000	33594	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		12876.00000	14880	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		49463.00000	44902	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		7926.00000	9332	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		62621.00000	57579	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		4611.00000	5536	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			8.18600	8.10600		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		8386.00000	6078	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		16570.00000	20380	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.20100	8.11800		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		16165.00000	13494	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		25162.00000	28754	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		25516.00000	21917	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		15580.00000	18245	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		9380.00000	7582	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		37804.00000	42269	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		4935.00000	3848	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		53295.00000	58472	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		2331.00000	1748	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		71152.00000	76833	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		980.00000	705	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		90802.00000	96790	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		118.00000	78	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		133625.00000	139847	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		364.00000	250	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		111742.00000	117891	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		37297.00000	32838	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		8909.00000	10713	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		51048.00000	45893	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		4675.00000	5783	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		66146.00000	60497	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2241.00000	2855	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.21200	8.12800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		29807.00000	26312	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		20740.00000	23500	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		20722.00000	17965	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		30356.00000	33854	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13628.00000	11583	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		42444.00000	46654	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8433.00000	7014	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		56925.00000	61761	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4884.00000	3969	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		73561.00000	78901	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2635.00000	2089	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		92021.00000	97730	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		609.00000	457	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		133045.00000	139148	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1318.00000	1018	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		111952.00000	117906	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		40788.00000	36590	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		13487.00000	15544	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		53403.00000	48592	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		8322.00000	9766	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		67280.00000	61977	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		4860.00000	5812	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.16200	8.08100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		9300.00000	6790	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		15591.00000	19315	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.17400	8.09000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		8825.00000	6396	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		15744.00000	19711	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		3187.00000	2093	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		29694.00000	34995	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		850.00000	499	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		47499.00000	53543	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		161.00000	83	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		67525.00000	73843	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		21.00000	10	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		88690.00000	95074	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		110585.00000	116980	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		18889.00000	14857	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		6758.00000	9122	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		32918.00000	27589	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		2258.00000	3324	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		49255.00000	43212	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		570.00000	924	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		66325.00000	60014	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		107.00000	191	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.18200	8.09800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		22141.00000	19254	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		29594.00000	33032	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		14719.00000	12554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		41553.00000	45713	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		9217.00000	7697	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		55972.00000	60777	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		5408.00000	4415	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		72642.00000	77974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		2959.00000	2357	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		91247.00000	96971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		1503.00000	1167	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		111439.00000	117427	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		31545.00000	27918	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		20142.00000	22840	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		42807.00000	38483	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		13056.00000	15057	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		55643.00000	50716	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		8037.00000	9436	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		69670.00000	64264	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		4687.00000	5606	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		705.00000	533	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		132900.00000	139053	8.55	0.00	0.00
Total for Derivatives:							46.00	2,716.00

Grand Total: **46.00** **2,716.00**