



Daily MTM Report

Daily summary for 19/06/2006

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			7.97000	7.94500			0.00	0.00
R157 On 15/09/2015 Bond			8.20000	8.15500			0.00	0.00
R186 On 21/12/2026 Bond			7.97500	7.93000			0.00	0.00
R194 On 28/02/2008 Bond			7.90000	7.88000			0.00	0.00
R201 On 21/12/2014 Bond			8.20000	8.15500			0.00	0.00
R203 On 15/09/2017 Bond			8.22500	8.18000			0.00	0.00
R204 On 21/12/2018 Bond			8.21000	8.16000			0.00	0.00
R207 On 15/01/2020 Bond			8.18700	8.13200			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			237.01300	237.46400		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		74936.00000	70443	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		296.00000	313	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			241.49000	242.56300		4.10	0.00	335.00
GOVI On 02/11/2006 jGovi	230.00	Call		126027.00000	115479	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		397.00000	579	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			246.16800	246.66700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		166973.00000	162022	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		303.00000	342	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.36000	8.31000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.54700	8.46600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.39800	8.27500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.93100	7.90800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.48900	8.41200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.53200	8.44900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.46700	8.37800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.46000	8.36200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.43400	7.48300		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.53700	7.58600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1515.00000	1400	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		81.00000	85	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.81500	7.80300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2200.00000	2215	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		236.00000	222	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.06300	8.05600		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		1959.00000	1962	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		600.00000	586	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.26200	8.19700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2400.00000	2503	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		697.00000	641	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.40100	8.36700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2849.00000	2901	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		732.00000	701	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.46400	8.40200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3241.00000	3349	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		873.00000	819	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.55100	8.47200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26797.00000	26809	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		24403.00000	24222	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.19800	8.16200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		18544.00000	18902	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		1743.00000	1441	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.33800	8.28300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		24010.00000	24603	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		5012.00000	4602	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.47800	8.41500		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		47349.00000	49835	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		23.00000	9	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.54600	8.47200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		50172.00000	52918	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		637.00000	462	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.53000	8.45100		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		80699.00000	85744	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			8.56300	8.47900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		82425.00000	87745	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		24.00000	11	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89400	6.89800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.08400	7.11200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.32500	7.37900		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.02950	7.99200		2.45	10.00	944.00
R153 On 03/08/2006 Bond Future	8.00	Call		5427.00000	4516	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5125.00000	5627	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		1702.00000	1251	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		10872.00000	11834	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		288.00000	172	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		19028.00000	20325	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		19.00000	8	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		28427.00000	29829	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		38176.00000	39588	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		11672.00000	10431	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		1995.00000	2167	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		19616.00000	18237	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		658.00000	692	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		28335.00000	26922	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		191.00000	190	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		37288.00000	35872	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		50.00000	46	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			8.01800	7.98300		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		9389.00000	8632	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8784.00000	9272	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		5005.00000	4470	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		13331.00000	14040	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		2127.00000	1821	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		19471.00000	20409	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		645.00000	520	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		27095.00000	28213	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		118.00000	87	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		35762.00000	36974	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		15086.00000	14151	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5637.00000	5946	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		21580.00000	20517	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3372.00000	3554	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		10.00000	6	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		44938.00000	46179	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		54305.00000	55549	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		28829.00000	27683	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1946.00000	2044	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		36618.00000	35424	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1144.00000	1194	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		44652.00000	43432	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		669.00000	693	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.03900	8.00000		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		11418.00000	10674	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11418.00000	11974	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		7184.00000	6609	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15555.00000	16280	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3985.00000	3588	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		20806.00000	21707	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1864.00000	1630	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		27212.00000	28277	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		638.00000	534	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		34592.00000	35787	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		17.00000	12	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		51423.00000	52718	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		143.00000	112	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		42783.00000	44052	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		16573.00000	15686	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8278.00000	8689	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		22489.00000	21486	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		5975.00000	6270	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		28963.00000	27872	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4304.00000	4512	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		35835.00000	34680	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3104.00000	3249	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		42976.00000	41776	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2248.00000	2347	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.23600	8.18100		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.25	Call		13411.00000	10637	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		8104.00000	9563	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		4632.00000	3186	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		18690.00000	21476	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		886.00000	482	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		34689.00000	38517	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		70.00000	26	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		54009.00000	58198	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		2.00000	0	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		74477.00000	78708	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		95419.00000	99652	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		27120.00000	23418	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		2823.00000	3353	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		43734.00000	39636	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		812.00000	946	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		61389.00000	57180	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		200.00000	223	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		79151.00000	74921	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		44.00000	46	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.24100	8.18900		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		20125.00000	17798	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		15541.00000	17123	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		10871.00000	9249	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		25211.00000	27498	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		4645.00000	3734	4.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	7.75	Put		38273.00000	41271	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1438.00000	1067	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		54728.00000	58266	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		301.00000	201	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		73634.00000	77443	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		32225.00000	29311	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		9074.00000	10070	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2.00000	1	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		114599.00000	118507	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		35.00000	20	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		93801.00000	97695	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		46447.00000	43116	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		5080.00000	5658	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		61993.00000	58399	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2752.00000	3067	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		78192.00000	74443	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1410.00000	1570	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		94697.00000	90865	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		703.00000	780	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		111166.00000	107287	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		281.00000	311	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.26100	8.20700		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		24524.00000	22281	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		21371.00000	23086	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15260.00000	13557	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		30580.00000	32834	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8245.00000	7104	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		42385.00000	45201	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3709.00000	3068	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		57024.00000	60341	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1295.00000	1015	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		74150.00000	77827	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		318.00000	232	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		93084.00000	96955	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		35880.00000	33168	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		14597.00000	15842	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		48879.00000	45793	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		9799.00000	10670	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		63050.00000	59684	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		6500.00000	7091	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		77858.00000	74287	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4157.00000	4544	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		93162.00000	89451	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2625.00000	2871	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		108512.00000	104696	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		1445.00000	1586	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.98200	7.93500		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	8.00	Call		19002.00000	15257	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		11263.00000	13121	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		5977.00000	4142	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		28410.00000	32179	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		1028.00000	564	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		54757.00000	59897	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		72.00000	28	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		86272.00000	91831	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		2.00000	0	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		119899.00000	125501	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		154876.00000	160479	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		40152.00000	35118	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		3317.00000	3887	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		65527.00000	60020	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		629.00000	725	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		92051.00000	86455	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		77.00000	85	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		118108.00000	112505	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6.00000	6	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		143323.00000	137719	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	0	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			7.99000	7.94100		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		29159.00000	25689	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		22182.00000	24511	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		15173.00000	12829	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		38173.00000	41629	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		6380.00000	5105	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		60467.00000	64991	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1967.00000	1459	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		88296.00000	93587	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		446.00000	302	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		120225.00000	125880	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		61.00000	37	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		154551.00000	160326	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		47811.00000	43402	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		11917.00000	13307	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		69281.00000	64199	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		5487.00000	6205	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		92947.00000	87465	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		2229.00000	2546	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		117503.00000	111824	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		795.00000	916	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		5.00000	2	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		190522.00000	196319	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.99300	7.94300		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		42246.00000	38790	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		35549.00000	37971	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		26433.00000	23761	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		49517.00000	52723	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		14214.00000	12405	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		68171.00000	72239	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6121.00000	5123	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		92089.00000	96968	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1894.00000	1493	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		121061.00000	126537	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		427.00000	313	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		154034.00000	159797	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		57.00000	38	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		189399.00000	195256	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		58653.00000	54535	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		23221.00000	24980	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		77588.00000	72910	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		14424.00000	15624	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		98439.00000	93329	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		8505.00000	9272	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		120538.00000	115120	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		4754.00000	5214	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.93700	7.90900		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	8.00	Call		2901.00000	2571	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1560.00000	1643	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		1080.00000	879	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3427.00000	3639	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		219.00000	152	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		6272.00000	6617	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		15.00000	8	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		9791.00000	10197	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		13519.00000	13931	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		17279.00000	17691	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		5529.00000	5132	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		520.00000	535	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		8787.00000	8372	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		125.00000	123	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		12317.00000	11902	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		21.00000	19	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		15915.00000	15501	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2.00000	2	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.99900	7.95500		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		3510.00000	3181	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2949.00000	3169	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		1911.00000	1676	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		4473.00000	4786	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		858.00000	719	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		6556.00000	6966	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		279.00000	219	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		9127.00000	9615	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		61.00000	43	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		12072.00000	12604	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		5.00000	3	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		15194.00000	15740	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		24803.00000	25352	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		21584.00000	22133	0.68	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		18380.00000	18928	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		5380.00000	4973	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1710.00000	1851	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		7668.00000	7200	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		901.00000	982	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			8.05200	7.99800		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		4129.00000	3824	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		4109.00000	4351	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		2757.00000	2511	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		5276.00000	5579	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1637.00000	1458	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		6706.00000	7075	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		856.00000	740	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		8484.00000	8916	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		398.00000	333	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		10596.00000	11078	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		113.00000	88	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		12888.00000	13412	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		20569.00000	21116	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2.00000	1	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		17963.00000	18510	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		21.00000	15	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		15385.00000	15926	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		5515.00000	5157	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2964.00000	3154	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		7134.00000	6728	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2061.00000	2204	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		8964.00000	8518	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1379.00000	1481	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.21600	8.16900		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.25	Call		11179.00000	9195	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		6244.00000	7127	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		3834.00000	2767	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		14231.00000	16031	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		680.00000	390	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		26703.00000	29280	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		44.00000	17	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		41993.00000	44834	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		22310.00000	19745	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2330.00000	2633	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		35516.00000	32720	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		773.00000	846	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		49404.00000	46544	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		175.00000	183	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		63473.00000	60604	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		28.00000	27	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.23900	8.18700		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		17722.00000	15854	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		13968.00000	15200	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		9927.00000	8575	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		21173.00000	22921	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		4455.00000	3654	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		30981.00000	33280	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1349.00000	1018	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		43443.00000	46211	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		316.00000	217	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		58268.00000	61269	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		33.00000	19	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		74143.00000	77230	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		90575.00000	93674	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		27549.00000	25265	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9070.00000	9886	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		38007.00000	35403	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5072.00000	5569	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		49740.00000	46912	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2613.00000	2885	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		62295.00000	59329	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1235.00000	1369	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.25500	8.20200		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		20822.00000	19051	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		18028.00000	19342	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13393.00000	12016	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		25259.00000	26967	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6902.00000	5984	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		33696.00000	35863	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2972.00000	2466	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		44967.00000	47546	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		966.00000	755	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		58440.00000	61314	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		224.00000	162	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		73461.00000	76484	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		29.00000	19	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		89319.00000	92394	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		30300.00000	28188	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		13107.00000	14080	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		39806.00000	37408	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		8471.00000	9158	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		50434.00000	47806	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5209.00000	5665	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		61910.00000	59110	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		3040.00000	3325	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.23800	8.19100		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.25	Call		13056.00000	10769	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		8806.00000	9906	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		5318.00000	3974	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		19242.00000	21286	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		1606.00000	1048	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		34146.00000	36975	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		343.00000	188	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		51953.00000	55185	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		50.00000	22	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		71194.00000	74554	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5.00000	2	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		91163.00000	94547	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		25110.00000	22124	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3116.00000	3517	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		40141.00000	36843	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		820.00000	910	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		56396.00000	53019	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		156.00000	166	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			8.25800	8.20800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		19406.00000	17306	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		16425.00000	17873	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		11541.00000	10012	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		26477.00000	28495	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		6194.00000	5200	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		39474.00000	42027	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		2966.00000	2396	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		55029.00000	58006	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		1255.00000	970	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		72550.00000	75812	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		464.00000	341	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		91456.00000	94880	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		41.00000	27	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		131862.00000	135395	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		149.00000	104	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		111311.00000	114813	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		29813.00000	27195	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		9331.00000	10261	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		42391.00000	39373	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		4815.00000	5344	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.27500	8.22300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		24093.00000	22035	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		22206.00000	23778	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		16295.00000	14679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		32058.00000	34071	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10388.00000	9197	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		44214.00000	46653	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		6208.00000	5391	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		58521.00000	61334	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		3460.00000	2941	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		74695.00000	77805	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		377.00000	296	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		131104.00000	134653	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		856.00000	692	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		111286.00000	114752	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		1790.00000	1486	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		92394.00000	95719	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		33769.00000	31294	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		14635.00000	15789	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		45133.00000	42299	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		9144.00000	9938	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		57863.00000	54745	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5400.00000	5911	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			8.22200	8.17000		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		6265.00000	4640	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		19347.00000	21678	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.24000	8.18500		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		22431.00000	19948	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		17555.00000	19200	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		13833.00000	11979	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		27890.00000	30164	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		7779.00000	6528	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		41263.00000	44140	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		3948.00000	3194	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		57369.00000	60743	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		1791.00000	1390	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		75672.00000	79399	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		720.00000	533	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		95602.00000	99543	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		79.00000	52	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		138645.00000	142746	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		255.00000	179	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		116693.00000	120745	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		33536.00000	30486	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		10209.00000	11286	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		46761.00000	43267	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5448.00000	6082	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		61499.00000	57705	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2654.00000	2987	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.25200	8.19500		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		26879.00000	24448	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		22806.00000	24595	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		18386.00000	16461	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		33013.00000	35310	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		11873.00000	10441	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		45682.00000	48472	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7199.00000	6205	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		60684.00000	63912	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4078.00000	3437	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		77748.00000	81329	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2147.00000	1766	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		96527.00000	100367	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		470.00000	366	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		137899.00000	142016	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1047.00000	838	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		116674.00000	120687	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		37310.00000	34402	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		15002.00000	16316	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		49454.00000	46138	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		9366.00000	10272	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		62962.00000	59324	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		5535.00000	6119	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.19800	8.14200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		7111.00000	5252	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		18102.00000	20529	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.21200	8.15300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		15722.00000	12986	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		8394.00000	10125	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		6865.00000	5271	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		18586.00000	21460	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		2278.00000	1595	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		33587.00000	37371	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		549.00000	344	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		52000.00000	56262	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		93.00000	51	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		72258.00000	76684	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		11.00000	5	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		93482.00000	97943	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		115387.00000	119853	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		28822.00000	25137	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		2964.00000	3747	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		44674.00000	40463	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		792.00000	1049	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		61573.00000	57166	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		157.00000	216	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.22200	8.16100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		28677.00000	25987	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		22023.00000	23901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		19829.00000	17681	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		32031.00000	34451	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		12961.00000	11348	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		44544.00000	47498	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		7964.00000	6832	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		59469.00000	62903	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		4577.00000	3838	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		76561.00000	80389	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		2449.00000	2002	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		95486.00000	99607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		1213.00000	966	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		115898.00000	120218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		39428.00000	36233	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		14426.00000	15799	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		51832.00000	48208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		8975.00000	9919	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		65524.00000	61565	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5291.00000	5898	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		555.00000	429	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		137499.00000	141940	8.55	0.00	0.00
Total for Derivatives:							10.00	2,963.00

Grand Total: 10.00 2,963.00