



Daily MTM Report

Daily summary for 27/06/2006

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			8.60000	8.74000			0.00	0.00
R157 On 15/09/2015 Bond			8.68500	8.84000			0.00	0.00
R186 On 21/12/2026 Bond			8.35500	8.54500			0.00	0.00
R194 On 28/02/2008 Bond			8.59000	8.73000			0.00	0.00
R201 On 21/12/2014 Bond			8.70000	8.86000			0.00	0.00
R203 On 15/09/2017 Bond			8.69500	8.86000			0.00	0.00
R204 On 21/12/2018 Bond			8.68000	8.84000			0.00	0.00
R207 On 15/01/2020 Bond			8.64700	8.80300			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 03/08/2006 jGovi			231.52400	229.80100		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		11790.00000	21694	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		13780.00000	6454	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			236.03000	234.27300		4.10	15.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		50101.00000	64463	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		7371.00000	4163	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.89800	239.14000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		94691.00000	110892	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		3291.00000	1912	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.00700	9.17400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.05500	9.23000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.91500	9.14300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.55400	8.65400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.15200	9.33500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.00800	9.20700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.03900	9.25000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.91300	9.11300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.57400	7.57100		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.77800	7.83700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2061.00000	1921	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		14.00000	18	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.51900	8.70600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4185.00000	3745	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		22.00000	37	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.94800	9.06600		0.36	0.00	175.00
JFRA On 01/02/2007 jFra	7.50	Call		3932.00000	3672	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		114.00000	141	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.30700	9.40000		0.37	0.00	30.00
JFRA On 03/05/2007 jFra	7.50	Call		4765.00000	4560	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		137.00000	157	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.30500	9.48000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		5020.00000	4645	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		198.00000	247	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.46400	9.59700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5731.00000	5425	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		242.00000	282	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.49100	9.62400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27994.00000	27803	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22800.00000	22936	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			9.01100	9.14700		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		34699.00000	32294	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		81.00000	115	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.21800	9.38200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		40004.00000	37361	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1245.00000	1525	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.15700	9.34800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		83299.00000	76036	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			9.24400	9.44200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		86700.00000	79243	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		9.00000	23	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			9.04300	9.23900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		128781.00000	117008	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			9.08300	9.28800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		131487.00000	119238	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			6.89100	6.89200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.08200	7.08600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.36100	7.36800		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.63600	8.78100		2.45	0.00	944.00
R153 On 03/08/2006 Bond Future	8.75	Call		4731.00000	7572	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5863.00000	3395	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		1481.00000	2884	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11801.00000	7893	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		48017.00000	42707	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	8.25	Call		267.00000	676	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		19867.00000	14966	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		22.00000	78	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		28997.00000	23743	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		1.00000	3	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		38448.00000	33141	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		57685.00000	52375	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		67453.00000	62143	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		10370.00000	14463	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2409.00000	1192	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			8.69700	8.85500		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		7989.00000	10620	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		11608.00000	8788	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		4514.00000	6368	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		16807.00000	13211	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		2214.00000	3359	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		23267.00000	18961	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.00	Call		816.00000	1379	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		30713.00000	25825	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		214.00000	417	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		39041.00000	33794	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		35.00000	82	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		47879.00000	42476	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3.00000	9	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		56953.00000	51508	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		66145.00000	60695	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		75430.00000	69979	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		84806.00000	79355	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		12774.00000	16135	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		7801.00000	5712	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		18582.00000	22552	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		5100.00000	3620	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			8.73100	8.89700		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		14898.00000	17970	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11581.00000	9283	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		6717.00000	8695	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		19617.00000	16223	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		3926.00000	5335	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		25045.00000	21083	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2023.00000	2918	2.98	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	8.00	Put		31437.00000	26962	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		881.00000	1369	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		38667.00000	33784	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		303.00000	519	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		46538.00000	41383	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		77.00000	148	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		54839.00000	49539	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		11.00000	24	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		63379.00000	58022	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		80821.00000	75450	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		1.00000	2	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		72055.00000	66685	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		10397.00000	12943	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15152.00000	12327	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		20103.00000	23637	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8790.00000	6953	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.68950	8.86500		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		6144.00000	12111	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		14591.00000	7637	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		0.00000	1	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		85172.00000	72252	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	8.50	Call		1493.00000	3947	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		28565.00000	18098	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		186.00000	722	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		46248.00000	33863	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		9.00000	58	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		65435.00000	52563	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		105308.00000	92387	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		125844.00000	112923	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		146788.00000	133867	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		15789.00000	25255	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5968.00000	2513	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		29694.00000	41318	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		1955.00000	658	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.74200	8.90800		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		21949.00000	29180	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		15410.00000	10728	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		12798.00000	18201	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		24134.00000	17623	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		6386.00000	9895	5.56	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		35939.00000	27535	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	8.25	Call		2599.00000	4484	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		50718.00000	40690	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		807.00000	1592	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		67850.00000	56721	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		158.00000	375	4.80	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		86489.00000	74792	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		17.00000	52	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		106010.00000	94131	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		1.00000	4	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		126037.00000	114127	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		167300.00000	155387	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		146469.00000	134555	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		33372.00000	42149	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		9294.00000	6157	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		46644.00000	56585	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		5354.00000	3381	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		60865.00000	71680	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		2683.00000	1584	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.76200	8.93200		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		26700.00000	33531	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		21980.00000	16907	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		17673.00000	23131	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		30424.00000	23977	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		10642.00000	14656	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		41189.00000	33299	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		5673.00000	8319	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		54351.00000	45093	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		2585.00000	4095	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		69735.00000	59341	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		922.00000	1617	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		86892.00000	75682	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		243.00000	484	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		105389.00000	93726	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		43.00000	100	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		124728.00000	112881	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		4.00000	12	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		144600.00000	132704	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		37254.00000	45307	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		15384.00000	11533	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		49246.00000	58320	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		10540.00000	7709	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		61858.00000	71814	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		6622.00000	4673	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			8.36500	8.55700		7.20	23.00	60.00
R186 On 03/08/2006 Bond Future	8.50	Call		9884.00000	21615	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		16143.00000	6586	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		2404.00000	7379	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36726.00000	20414	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		273.00000	1344	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		63690.00000	43474	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		12.00000	103	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		93602.00000	72406	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		0.00000	3	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		124887.00000	103602	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		157357.00000	136070	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		191055.00000	169767	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		226033.00000	204745	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		25671.00000	43431	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4855.00000	1327	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		47862.00000	68389	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		917.00000	157	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		72269.00000	93464	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		103.00000	10	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			8.37600	8.57400		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		20184.00000	31596	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		28253.00000	17883	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		10412.00000	17954	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		46380.00000	32140	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		4200.00000	8301	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		69085.00000	51403	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1291.00000	3015	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		96155.00000	76095	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		281.00000	802	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		126231.00000	104968	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		37.00000	135	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		158229.00000	136544	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		3.00000	15	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		191645.00000	169875	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		0.00000	1	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		226353.00000	204571	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		34348.00000	49482	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		15493.00000	8844	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		52408.00000	70481	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		7564.00000	3853	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		262380.00000	240597	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			8.37600	8.57700		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		31934.00000	43424	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		40280.00000	29791	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		21139.00000	29996	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		57217.00000	44095	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		13114.00000	19497	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		77927.00000	62332	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		6240.00000	10152	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		100834.00000	82769	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		2311.00000	4245	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		127778.00000	107733	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		596.00000	1289	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		158074.00000	136789	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		90.00000	245	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		190768.00000	168944	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		9.00000	31	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		225126.00000	203169	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		0.00000	2	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		260852.00000	238875	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		45521.00000	59567	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		27096.00000	19164	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		61642.00000	77962	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		17369.00000	11710	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			8.66800	8.82000		1.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.75	Call		1421.00000	2517	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2435.00000	1327	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		408.00000	892	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		5056.00000	3336	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		77.00000	212	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		8377.00000	6308	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9.00000	32	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		11979.00000	9797	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		0.00000	1	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		15658.00000	13454	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		19363.00000	17159	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	0	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		23087.00000	20882	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		26829.00000	24624	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

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		30589.00000	28384	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		3462.00000	5172	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		860.00000	365	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			8.83000	9.01200		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		891.00000	1443	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7191.00000	5510	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		413.00000	724	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9809.00000	7887	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		169.00000	323	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12675.00000	10596	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		39.00000	88	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		15668.00000	13484	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		6.00000	16	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		18771.00000	16548	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		0.00000	2	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		21915.00000	19683	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		25078.00000	22845	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		28255.00000	26022	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		37870.00000	35637	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		34651.00000	32418	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		31446.00000	29213	0.78	0.00	0.00
R194 On 01/02/2007 Bond Future			8.96100	9.17400		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2217.00000	3010	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6456.00000	5123	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1489.00000	2090	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		8240.00000	6715	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		957.00000	1392	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		10230.00000	8539	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		588.00000	887	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		12391.00000	10564	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		267.00000	436	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14610.00000	12653	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		93.00000	170	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16986.00000	14936	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		25.00000	53	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		19478.00000	17379	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6.00000	14	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		22027.00000	19909	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		0.00000	1	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24600.00000	22474	0.85	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		0.00000	0	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		32392.00000	30266	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	0	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		29785.00000	27659	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		0.00000	0	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		27187.00000	25061	0.77	0.00	0.00
R201 On 03/08/2006 Bond Future			8.72100	8.88500		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	9.00	Call		11975.00000	18688	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5345.00000	2503	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		4875.00000	9019	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		12731.00000	7321	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		1181.00000	2868	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		23800.00000	15932	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		135.00000	480	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		37798.00000	28588	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		5.00000	30	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		53000.00000	43471	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		0.00000	0	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		68622.00000	59067	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		0.00000	0	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		84548.00000	74993	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		22501.00000	31003	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		1655.00000	602	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.75500	8.92500		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		17703.00000	23444	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		13473.00000	9538	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		11126.00000	15474	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		21088.00000	15760	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		6431.00000	9442	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		30848.00000	24184	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2800.00000	4538	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		41942.00000	34005	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		930.00000	1715	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		55072.00000	46182	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		198.00000	437	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		69620.00000	60184	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19.00000	55	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		85008.00000	75369	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		1.00000	5	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		100850.00000	91178	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		117007.00000	107332	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		133470.00000	123794	3.68	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		26147.00000	33162	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		7983.00000	5323	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.77200	8.94700		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		20889.00000	26423	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17965.00000	13765	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		14532.00000	18967	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25498.00000	20200	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		9607.00000	12973	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		34715.00000	28347	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		5109.00000	7371	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		44616.00000	37144	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		2483.00000	3840	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		56651.00000	48274	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		765.00000	1348	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		69861.00000	60710	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		177.00000	363	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		84473.00000	74926	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		26.00000	64	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		99801.00000	90105	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		2.00000	7	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		115541.00000	105811	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		0.00000	0	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		131591.00000	121857	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		28667.00000	35243	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		12099.00000	8941	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.71200	8.88000		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	9.00	Call		13652.00000	21926	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		5581.00000	2399	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		1479.00000	3602	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		27654.00000	18321	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		266.00000	837	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		44185.00000	33301	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		30.00000	123	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		62123.00000	50761	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		2.00000	11	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		80711.00000	69265	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		99779.00000	88324	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		119314.00000	107858	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		139327.00000	127872	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		5377.00000	10421	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		14225.00000	7814	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			8.74100	8.91500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		11510.00000	16795	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		22576.00000	16187	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		6181.00000	9673	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		34342.00000	26160	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2950.00000	4984	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		48612.00000	38972	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1237.00000	2270	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		64816.00000	54174	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		451.00000	903	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		82374.00000	71151	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		142.00000	311	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		100847.00000	89342	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		38.00000	92	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		119976.00000	108356	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		9.00000	23	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		139643.00000	127982	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		180463.00000	168789	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		2.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		159806.00000	148135	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.75600	8.93400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		23726.00000	30563	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		19414.00000	14489	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		16141.00000	21561	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		28302.00000	21961	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		10351.00000	14387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		39367.00000	31642	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		6221.00000	9026	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		52485.00000	43529	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3486.00000	5295	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		67400.00000	57448	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1813.00000	2889	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		83789.00000	73105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		870.00000	1459	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		101334.00000	90161	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		384.00000	679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		119770.00000	108303	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		19.00000	40	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		178897.00000	167157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		57.00000	113	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		158638.00000	146933	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		155.00000	290	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		138909.00000	127283	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			8.69600	8.85900		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		44.00000	164	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		63836.00000	52286	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.72100	8.88900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		22237.00000	29606	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		14508.00000	10011	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		13791.00000	19366	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		23594.00000	17303	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		7785.00000	11604	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		35573.00000	27526	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		3955.00000	6294	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		50195.00000	40668	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1790.00000	3056	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		66963.00000	56363	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		715.00000	1314	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		85315.00000	74049	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		250.00000	496	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		104787.00000	93167	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		76.00000	163	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		125073.00000	113295	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		20.00000	46	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		146018.00000	134178	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		1.00000	2	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		189683.00000	177819	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		4.00000	11	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		167558.00000	155700	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.73200	8.90400		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		26378.00000	33505	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		19772.00000	14901	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		18163.00000	23866	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		28896.00000	22601	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		11811.00000	16106	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		40323.00000	32620	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		7212.00000	10237	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		53958.00000	44986	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		4113.00000	6094	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		69561.00000	59544	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		2181.00000	3380	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		86810.00000	76012	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1070.00000	1738	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		105375.00000	94046	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		483.00000	825	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		124974.00000	113318	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		200.00000	360	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		145400.00000	133562	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	6.50	Call		26.00000	52	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		188275.00000	176304	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		76.00000	144	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		166523.00000	154593	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.66200	8.82100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		66.00000	227	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		61254.00000	50001	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.68300	8.84600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		7654.00000	13295	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		14444.00000	8513	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		2647.00000	5483	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		27461.00000	18725	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		662.00000	1679	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		44006.00000	33450	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		115.00000	364	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		62509.00000	51185	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		13.00000	54	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		81995.00000	70463	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	5	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		102124.00000	90557	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		122838.00000	111266	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		144143.00000	132571	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		166058.00000	154486	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		16831.00000	25314	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		6087.00000	2997	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.69100	8.85800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		19868.00000	25702	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		27432.00000	21531	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		13119.00000	17574	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		38539.00000	31259	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		8149.00000	11337	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		51916.00000	43370	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4736.00000	6860	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		67360.00000	57750	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2562.00000	3874	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		84567.00000	74144	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1284.00000	2031	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		103210.00000	92222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		594.00000	984	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		122998.00000	111654	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		252.00000	438	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		143711.00000	132162	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		98.00000	179	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		165204.00000	153550	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		28461.00000	35667	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		18649.00000	14120	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		35.00000	67	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		187400.00000	175698	8.55	0.00	0.00
Total for Derivatives:							38.00	3,244.00
Grand Total:							38.00	3,244.00