



Daily MTM Report

Daily summary for 28/06/2006

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			8.47500	8.60000			0.00	0.00
R157 On 15/09/2015 Bond			8.59000	8.68500			0.00	0.00
R186 On 21/12/2026 Bond			8.27500	8.35500			0.00	0.00
R194 On 28/02/2008 Bond			8.45500	8.59000			0.00	0.00
R201 On 21/12/2014 Bond			8.60500	8.70000			0.00	0.00
R203 On 15/09/2017 Bond			8.60000	8.69500			0.00	0.00
R204 On 21/12/2018 Bond			8.58500	8.68000			0.00	0.00
R207 On 15/01/2020 Bond			8.55300	8.64700			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 03/08/2006 jGovi			232.61400	231.52400		4.31	10.00	571.00
GOVI On 03/08/2006 jGovi	230.00	Call		21694.00000	29681	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		6454.00000	3541	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			237.13200	236.03000		4.10	0.00	350.00
GOVI On 02/11/2006 jGovi	230.00	Call		64463.00000	74112	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		4163.00000	2792	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.98100	240.89800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		110892.00000	121142	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1912.00000	1332	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.87600	9.00700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.93500	9.05500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.82500	8.91500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.42600	8.55400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.02600	9.15200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.90400	9.00800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.93400	9.03900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.81500	8.91300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.57400	7.57400		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.69000	7.77800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1921.00000	1716	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		18.00000	28	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			8.39400	8.51900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3745.00000	3455	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		37.00000	51	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.79200	8.94800		0.36	0.00	175.00
JFRA On 01/02/2007 jFra	7.50	Call		3672.00000	3336	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		141.00000	184	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.07000	9.30700		0.37	0.00	30.00
JFRA On 03/05/2007 jFra	7.50	Call		4560.00000	4049	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		157.00000	221	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.16300	9.30500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4645.00000	4347	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		247.00000	293	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21300	9.46400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5425.00000	4863	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		282.00000	374	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.26100	9.49100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		27803.00000	27494	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		22936.00000	23183	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.83500	9.01100		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		32294.00000	29195	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		115.00000	183	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.03500	9.21800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		37361.00000	34469	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1525.00000	1903	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			9.02200	9.15700		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		76036.00000	70903	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			9.10800	9.24400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		79243.00000	74128	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		23.00000	40	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.92600	9.04300		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		117008.00000	109991	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			8.96700	9.08300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		119238.00000	112331	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	6.89100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.08100	7.08200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.35900	7.36100		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			8.52500	8.63600		4.40	0.00	944.00
R153 On 03/08/2006 Bond Future	8.75	Call		7572.00000	11810	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3395.00000	3547	4.58	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		2884.00000	6209	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7893.00000	7132	4.40	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	15	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		42707.00000	38635	3.70	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.25	Call		676.00000	2573	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14966.00000	12777	4.23	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		78.00000	760	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		23743.00000	20339	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		3.00000	144	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		33141.00000	29195	3.88	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		0.00000	1	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		52375.00000	48290	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		62143.00000	58056	3.70	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		14463.00000	18933	4.75	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		1192.00000	1576	4.75	0.00	0.00
R153 On 02/11/2006 Bond Future			8.55600	8.69700		4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		10620.00000	16447	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8788.00000	9723	4.68	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		6368.00000	11408	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		13211.00000	13358	4.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		3359.00000	7338	4.33	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18961.00000	18048	4.33	0.00	100.00
R153 On 02/11/2006 Bond Future	8.00	Call		1379.00000	4258	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		25825.00000	23812	4.15	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		417.00000	2188	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		33794.00000	30672	3.98	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		82.00000	948	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		42476.00000	38450	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		9.00000	433	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		51508.00000	47040	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		0.00000	180	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		60695.00000	55982	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		0.00000	68	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		69979.00000	65155	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	23	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		79355.00000	74486	3.80	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		16135.00000	22266	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5712.00000	6950	4.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		22552.00000	28753	5.03	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		3620.00000	4928	5.03	0.00	0.00
R153 On 01/02/2007 Bond Future			8.58400	8.73100		4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		12943.00000	20692	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12327.00000	15293	4.88	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		17970.00000	25936	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9283.00000	12465	5.05	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8695.00000	15925	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16223.00000	18670	4.70	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5335.00000	11783	4.53	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.25	Put		21083.00000	22748	4.53	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2918.00000	8259	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26962.00000	27519	4.35	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1369.00000	5457	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33784.00000	33089	4.18	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		519.00000	3316	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41383.00000	39397	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		148.00000	2144	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		49539.00000	46751	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		24.00000	1333	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58022.00000	54547	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		0.00000	457	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		75450.00000	71124	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		2.00000	797	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		66685.00000	62697	4.00	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		23637.00000	31645	5.23	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6953.00000	10177	5.23	0.00	0.00
R157 On 03/08/2006 Bond Future			8.61250	8.68950		8.00	0.00	121.00
R157 On 03/08/2006 Bond Future	8.75	Call		12111.00000	19260	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7637.00000	9061	8.00	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		1.00000	135	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		72252.00000	66661	6.84	0.00	100.00
R157 On 03/08/2006 Bond Future	8.50	Call		3947.00000	9351	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		18098.00000	17777	7.70	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		722.00000	3451	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		33863.00000	30867	7.41	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		58.00000	879	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		52563.00000	47659	7.13	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		0.00000	17	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		92387.00000	86680	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	2	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		112923.00000	107200	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		133867.00000	128142	6.84	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		25255.00000	32542	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		2513.00000	4076	8.27	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		41318.00000	48040	8.56	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		658.00000	1656	8.56	0.00	0.00
R157 On 02/11/2006 Bond Future			8.64000	8.74200		8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		18201.00000	30113	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		17623.00000	22140	8.40	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		29180.00000	41481	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10728.00000	15633	8.67	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		9895.00000	20357	8.09	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	8.50	Put		27535.00000	30601	8.09	0.00	117.00
R157 On 02/11/2006 Bond Future	8.25	Call		4484.00000	12667	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		40690.00000	41478	7.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1592.00000	7078	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		56721.00000	54812	7.51	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		375.00000	3467	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		74792.00000	70490	7.23	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		52.00000	1714	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		94131.00000	88398	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		4.00000	775	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		114127.00000	107502	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		0.00000	119	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		155387.00000	148110	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	319	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		134555.00000	127479	7.23	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		42149.00000	54291	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6157.00000	10904	8.96	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		56585.00000	68118	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3381.00000	7518	9.25	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		71680.00000	82632	9.54	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1584.00000	5142	9.54	0.00	0.00
R157 On 01/02/2007 Bond Future			8.65800	8.76200		8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		23131.00000	38455	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		23977.00000	31944	8.50	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		33531.00000	50385	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		16907.00000	26404	9.06	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		14656.00000	29856	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		33299.00000	41142	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		8319.00000	21517	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		45093.00000	50934	8.18	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		4095.00000	14642	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		59341.00000	62531	7.89	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		1617.00000	9255	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		75682.00000	75964	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		484.00000	6067	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		93726.00000	91952	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		100.00000	3817	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		112881.00000	109241	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		12.00000	2299	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		132704.00000	127634	7.59	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		45307.00000	62192	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		11533.00000	21061	9.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		58320.00000	74712	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		7709.00000	16745	9.65	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		71814.00000	87835	9.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	9.75	Put		4673.00000	13338	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future			8.28300	8.36500		13.00	3.00	63.00
R186 On 03/08/2006 Bond Future	8.25	Call		7379.00000	18238	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		20414.00000	22000	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		21615.00000	34701	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		6586.00000	10400	13.29	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		1344.00000	7233	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		43474.00000	40091	12.42	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		103.00000	2033	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		72406.00000	65063	11.98	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		3.00000	354	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		103602.00000	94680	11.54	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	33	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		136070.00000	126830	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		0.00000	2	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		169767.00000	160497	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		204745.00000	195473	11.10	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		43431.00000	55788	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1327.00000	4412	13.73	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		68389.00000	79195	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		157.00000	1690	14.17	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		93464.00000	103321	14.61	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		10.00000	596	14.61	0.00	0.00
R186 On 02/11/2006 Bond Future			8.29300	8.37600		13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		31596.00000	51839	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		17883.00000	28809	13.43	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		17954.00000	36187	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		32140.00000	41057	13.05	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		8301.00000	23050	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		51403.00000	56837	12.56	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		3015.00000	13287	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		76095.00000	77052	12.13	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		802.00000	6704	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		104968.00000	101555	11.70	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		135.00000	2844	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		136544.00000	129938	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		15.00000	1219	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		169875.00000	161762	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1.00000	464	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		204571.00000	195718	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		49482.00000	69900	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		8844.00000	19946	13.86	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		70481.00000	89602	14.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	9.00	Put		3853.00000	13658	14.30	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		0.00000	156	11.26	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		240597.00000	231437	11.26	0.00	0.00
R186 On 01/02/2007 Bond Future			8.29200	8.37600		14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		43424.00000	69669	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		29791.00000	46664	15.34	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		29996.00000	53982	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		44095.00000	58710	14.87	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		19497.00000	40009	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		62332.00000	73472	14.39	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		10152.00000	28135	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		82769.00000	91379	13.92	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4245.00000	18533	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		107733.00000	112650	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1289.00000	11240	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		136789.00000	137368	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		245.00000	7055	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		168944.00000	166382	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		31.00000	4211	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		203169.00000	197978	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		2.00000	2382	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		238875.00000	231883	12.97	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		59567.00000	86793	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19164.00000	37018	15.82	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		77962.00000	104932	16.29	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		11710.00000	29308	16.29	0.00	0.00
R194 On 03/08/2006 Bond Future			8.51800	8.66800		2.00	0.00	208.00
R194 On 03/08/2006 Bond Future	8.75	Call		2517.00000	4730	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1327.00000	1358	2.04	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		892.00000	2540	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3336.00000	2802	2.00	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		212.00000	1059	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		6308.00000	4973	1.91	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		32.00000	327	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		9797.00000	7911	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		1.00000	69	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		13454.00000	11340	1.78	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	8	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		17159.00000	14985	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	1	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		20882.00000	18701	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	0	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		24624.00000	22442	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	0	1.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	6.75	Put		28384.00000	26203	1.71	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		5172.00000	7581	2.11	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		365.00000	593	2.11	0.00	0.00
R194 On 02/11/2006 Bond Future			8.65200	8.83000		1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		1443.00000	3634	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5510.00000	5510	1.85	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		724.00000	2282	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7887.00000	7255	1.77	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		323.00000	1325	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10596.00000	9407	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		88.00000	686	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13484.00000	11891	1.65	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		16.00000	308	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16548.00000	14649	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		2.00000	144	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		19683.00000	17635	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		0.00000	62	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		22845.00000	20717	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		0.00000	25	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		26022.00000	23856	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	1	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		35637.00000	33447	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	3	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		32418.00000	30230	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	9	1.59	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		29213.00000	27031	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future			8.75700	8.96100		1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3010.00000	5696	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5123.00000	5766	1.76	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2090.00000	4347	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6715.00000	6929	1.70	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1392.00000	3214	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8539.00000	8318	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		887.00000	2247	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10564.00000	9881	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		436.00000	1503	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12653.00000	11678	1.54	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		170.00000	944	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14936.00000	13668	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		53.00000	623	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		17379.00000	15906	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		14.00000	397	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19909.00000	18249	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		1.00000	245	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		22474.00000	20675	1.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	46	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		30266.00000	28270	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	84	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		27659.00000	25700	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		0.00000	146	1.49	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25061.00000	23164	1.49	0.00	0.00
R201 On 03/08/2006 Bond Future			8.62300	8.72100		8.45	0.00	26.00
R201 On 03/08/2006 Bond Future	8.75	Call		9019.00000	14888	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		7321.00000	7423	8.45	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		18688.00000	25295	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		2503.00000	3344	8.72	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		2868.00000	7194	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15932.00000	14492	8.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		480.00000	2654	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		28588.00000	24996	7.86	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		30.00000	679	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		43471.00000	38353	7.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		0.00000	107	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		59067.00000	53408	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		0.00000	14	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		74993.00000	69241	7.28	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		31003.00000	37519	9.01	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		602.00000	1352	9.01	0.00	0.00
R201 On 02/11/2006 Bond Future			8.65300	8.75500		8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		15474.00000	23504	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15760.00000	17927	8.45	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		23444.00000	32403	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		9538.00000	12634	8.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		9442.00000	15852	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		24184.00000	24731	8.14	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		4538.00000	9864	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		34005.00000	33467	7.86	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1715.00000	5524	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		46182.00000	44127	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		437.00000	2710	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		60184.00000	56594	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		55.00000	1344	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		75369.00000	70794	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		5.00000	611	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		91178.00000	85920	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		0.00000	253	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		107332.00000	101721	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		0.00000	95	7.30	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		123794.00000	118026	7.30	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	9.25	Call		33162.00000	42496	8.98	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5323.00000	8793	8.98	0.00	0.00
R201 On 01/02/2007 Bond Future			8.66900	8.77200		9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		18967.00000	32039	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		20200.00000	27485	9.51	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		26423.00000	40570	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		13765.00000	22126	9.82	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		12973.00000	24429	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		28347.00000	34016	9.21	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		7371.00000	17837	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		37144.00000	41824	8.91	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		3840.00000	12333	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		48274.00000	50980	8.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		1348.00000	8013	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		60710.00000	61589	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		363.00000	5382	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		74926.00000	74157	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		64.00000	3483	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		90105.00000	87738	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		7.00000	2169	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		105811.00000	102187	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		0.00000	1298	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		121857.00000	117368	8.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		35243.00000	49815	10.12	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		8941.00000	17727	10.12	0.00	0.00
R203 On 03/08/2006 Bond Future			8.61400	8.71200		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.75	Call		10421.00000	14421	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		7814.00000	5047	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		21926.00000	27596	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2399.00000	1302	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		3602.00000	5618	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		18321.00000	13570	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		837.00000	1496	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		33301.00000	27193	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		123.00000	254	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		50761.00000	44125	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		11.00000	26	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		69265.00000	62513	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		1.00000	2	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		88324.00000	81558	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		107858.00000	101091	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		127872.00000	121105	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			8.64000	8.74100		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		16795.00000	20487	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		16187.00000	13015	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		9673.00000	12256	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		26160.00000	21878	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		4984.00000	6585	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		38972.00000	33708	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		2270.00000	3136	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		54174.00000	48176	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		903.00000	1309	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		71151.00000	64693	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		311.00000	474	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		89342.00000	82640	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		92.00000	147	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		108356.00000	101547	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		23.00000	39	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		127982.00000	121134	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		1.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		168789.00000	161926	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		5.00000	9	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		148135.00000	141275	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.65500	8.75600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21561.00000	25111	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		21961.00000	18752	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		30563.00000	34913	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		14489.00000	12080	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14387.00000	17117	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		31642.00000	27613	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		9026.00000	10990	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		43529.00000	38734	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5295.00000	6608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		57448.00000	52002	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2889.00000	3701	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		73105.00000	67157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1459.00000	1920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		90161.00000	83864	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		679.00000	919	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		108303.00000	101784	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		40.00000	59	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		167157.00000	160417	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		113.00000	162	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		146933.00000	140223	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		290.00000	404	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		127283.00000	120637	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			8.59900	8.69600		10.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		164.00000	930	9.81	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		52286.00000	46012	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future			8.62100	8.72100		11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		19366.00000	30228	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17303.00000	21005	11.00	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		29606.00000	41507	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		10011.00000	14752	11.37	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		11604.00000	20611	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		27526.00000	29373	10.64	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		6294.00000	12904	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		40668.00000	40118	10.27	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		3056.00000	7258	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		56363.00000	53405	9.90	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		1314.00000	3577	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		74049.00000	69152	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		496.00000	1767	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		93167.00000	87278	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		163.00000	796	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		113295.00000	106768	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		46.00000	325	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		134178.00000	127297	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		2.00000	40	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		177819.00000	170696	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11.00000	120	9.54	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		155700.00000	148648	9.54	0.00	0.00
R204 On 01/02/2007 Bond Future			8.63100	8.73200		12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		23866.00000	41385	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		22601.00000	32977	12.52	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		33505.00000	52122	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		14901.00000	26376	12.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		16106.00000	31686	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		32620.00000	41058	12.12	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		10237.00000	23214	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		44986.00000	50820	11.72	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		6094.00000	16118	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		59544.00000	62425	11.32	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3380.00000	10480	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		76012.00000	75970	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1738.00000	7022	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		94046.00000	92188	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		825.00000	4524	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		113318.00000	109875	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		360.00000	2796	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		133562.00000	128856	10.92	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	6.50	Call		52.00000	936	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		176304.00000	170045	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		144.00000	1655	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		154593.00000	148962	10.92	0.00	0.00
R207 On 03/08/2006 Bond Future			8.56600	8.66200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		227.00000	438	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		50001.00000	43221	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.58400	8.68300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		13295.00000	17726	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		8513.00000	5814	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5483.00000	8058	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		18725.00000	14170	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1679.00000	2768	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		33450.00000	27409	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		364.00000	682	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		51185.00000	44373	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		54.00000	115	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		70463.00000	63394	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		5.00000	13	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		90557.00000	83434	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		111266.00000	104136	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		132571.00000	125441	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		154486.00000	147355	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		25314.00000	31257	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2997.00000	1811	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.59100	8.69100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25702.00000	29677	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		21531.00000	18377	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		17574.00000	20699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		31259.00000	27254	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11337.00000	13643	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		43370.00000	38547	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6860.00000	8449	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		57750.00000	52209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3874.00000	4889	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		74144.00000	68030	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2031.00000	2630	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		92222.00000	85692	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		984.00000	1309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		111654.00000	104849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		438.00000	599	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		132162.00000	125194	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		179.00000	252	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		153550.00000	146494	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		35667.00000	40451	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		14120.00000	11775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		67.00000	97	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		175698.00000	168598	8.55	0.00	0.00
Total for Derivatives:							13.00	3,257.00

Grand Total: 13.00 3,257.00