



Daily MTM Report

Daily summary for 14/06/2006

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			7.90000	7.95000			0.00	0.00
R157 On 15/09/2015 Bond			8.11000	8.16000			0.00	0.00
R186 On 21/12/2026 Bond			7.89000	7.94000			0.00	0.00
R194 On 28/02/2008 Bond			7.83000	7.87000			0.00	0.00
R201 On 21/12/2014 Bond			8.11500	8.17000			0.00	0.00
R203 On 15/09/2017 Bond			8.13500	8.18500			0.00	0.00
R204 On 21/12/2018 Bond			8.11500	8.17500			0.00	0.00
R207 On 15/01/2020 Bond			8.08700	8.15100			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			237.94800	237.37800		4.31	0.00	561.00
GOVI On 03/08/2006 jGovi	230.00	Call		74137.00000	79703	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		357.00000	223	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			242.47600	241.89300		4.10	0.00	301.00
GOVI On 02/11/2006 jGovi	230.00	Call		119486.00000	125182	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		556.00000	422	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			247.16100	246.57800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		166103.00000	171865	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		323.00000	255	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.25200	8.26600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.40000	8.43300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.26800	8.29000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.89700	7.91500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.35000	8.38400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.38600	8.41300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.33000	8.35500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.32300	8.34700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			7.48300	7.47900		0.00	0.00	0.00
JFRA On 03/08/2006 jFra			7.59500	7.60000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1550.00000	1537	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		82.00000	81	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.82500	7.84500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2288.00000	2246	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		222.00000	228	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.04000	8.06800		0.36	0.00	115.00
JFRA On 01/02/2007 jFra	7.50	Call		1983.00000	1935	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		595.00000	615	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.18600	8.22400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2449.00000	2384	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		681.00000	707	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.34300	8.35900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2839.00000	2810	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		741.00000	751	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.34600	8.37400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3193.00000	3141	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		898.00000	920	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.41200	8.45100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26813.00000	26744	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		24472.00000	24498	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			8.13700	8.16200		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		18638.00000	18219	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		1839.00000	1876	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.24700	8.27400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		23961.00000	23570	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		5129.00000	5230	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			8.35300	8.36800		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		45486.00000	44897	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		38.00000	39	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.40700	8.42300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		48359.00000	47758	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		771.00000	797	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			8.37900	8.40900		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		78012.00000	76071	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			8.40400	8.43500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		79636.00000	77645	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		36.00000	44	0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.90300	6.90400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.11800	7.12000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.38400	7.38500		0.00	0.00	0.00
R153 On 03/08/2006 Bond Future			7.94500	7.99500		2.45	0.00	731.00
R153 On 03/08/2006 Bond Future	8.00	Call		5476.00000	6434	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5287.00000	4359	2.94	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		1753.00000	2200	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		11036.00000	9596	2.78	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		309.00000	424	2.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		19162.00000	17390	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		22.00000	34	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		28543.00000	26668	2.45	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	1	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		38289.00000	36402	2.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		11676.00000	13093	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2111.00000	1642	3.10	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		19565.00000	21260	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		721.00000	528	3.26	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		28249.00000	30069	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		218.00000	150	3.42	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		37185.00000	39051	3.58	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		59.00000	39	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future			7.93300	7.99000		2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		9326.00000	10365	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		8971.00000	7980	3.10	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		4974.00000	5688	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		13549.00000	12234	2.90	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		2118.00000	2518	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		19710.00000	18081	2.70	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		645.00000	809	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		27343.00000	25478	2.50	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		119.00000	160	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		36011.00000	34024	2.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		14987.00000	16309	3.30	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5787.00000	5079	3.30	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		21443.00000	22997	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		3484.00000	3009	3.42	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		10.00000	15	2.10	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		45188.00000	43163	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		54554.00000	52525	1.90	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		28659.00000	30384	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2025.00000	1721	3.53	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		36423.00000	38261	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1198.00000	1007	3.69	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		44440.00000	46350	3.85	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		706.00000	587	3.85	0.00	0.00
R153 On 01/02/2007 Bond Future			7.94800	8.00800		2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		11333.00000	12339	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11599.00000	10604	2.98	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		7127.00000	7893	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		15765.00000	14530	2.82	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		3952.00000	4475	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		21039.00000	19560	2.66	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		1848.00000	2154	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		27463.00000	25767	2.50	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		632.00000	769	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		34853.00000	32988	2.30	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		16.00000	23	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		51690.00000	49695	1.90	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		142.00000	183	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		43049.00000	41088	2.10	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		16460.00000	17681	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		8431.00000	7651	3.13	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		22349.00000	23752	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6101.00000	5502	3.29	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		28799.00000	30346	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4406.00000	3952	3.45	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		35650.00000	37310	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3187.00000	2845	3.61	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		42775.00000	44520	3.77	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2314.00000	2058	3.77	0.00	0.00
R157 On 03/08/2006 Bond Future			8.13750	8.18300		4.40	0.00	121.00
R157 On 03/08/2006 Bond Future	8.25	Call		13531.00000	15555	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		8378.00000	6888	5.20	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		4763.00000	5791	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		18975.00000	16488	4.97	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		948.00000	1245	4.69	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		34905.00000	31688	4.69	0.00	100.00
R157 On 03/08/2006 Bond Future	7.50	Call		80.00000	116	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		54174.00000	50695	4.40	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		2.00000	4	4.18	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		74632.00000	71119	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		95574.00000	92059	3.95	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		27146.00000	29978	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		3003.00000	2321	5.43	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		43665.00000	46933	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		897.00000	651	5.67	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		61266.00000	64707	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		231.00000	157	5.90	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		79006.00000	82502	6.14	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		53.00000	34	6.14	0.00	0.00
R157 On 02/11/2006 Bond Future			8.14100	8.19500		4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		20004.00000	22229	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		15872.00000	14023	5.33	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		10817.00000	12347	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		25609.00000	23064	5.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		4633.00000	5490	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		38712.00000	35496	4.80	0.00	158.00
R157 On 02/11/2006 Bond Future	7.50	Call		1441.00000	1795	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		55183.00000	51463	4.50	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		304.00000	403	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		74089.00000	70114	4.25	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		32026.00000	34858	5.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		9327.00000	8086	5.56	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		2.00000	3	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		115051.00000	110978	3.73	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		36.00000	52	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		94254.00000	90195	4.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		46174.00000	49467	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		5259.00000	4478	5.80	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		61661.00000	65268	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2871.00000	2404	6.03	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		77814.00000	81625	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1485.00000	1222	6.22	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		94289.00000	98221	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		747.00000	605	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		110735.00000	114745	6.41	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		302.00000	238	6.41	0.00	0.00
R157 On 01/02/2007 Bond Future			8.15800	8.21300		4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		24390.00000	26529	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		21678.00000	19772	5.26	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15177.00000	16790	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		30937.00000	28504	5.03	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8203.00000	9281	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		42782.00000	39815	4.77	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3693.00000	4300	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		57448.00000	54011	4.50	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1292.00000	1562	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		74587.00000	70812	4.24	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		319.00000	404	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		93524.00000	89564	3.97	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		35692.00000	38303	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		14849.00000	13414	5.48	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		48639.00000	51639	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		9999.00000	8953	5.71	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		62764.00000	66066	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		6654.00000	5910	5.93	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		77531.00000	81066	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		4271.00000	3760	6.10	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		92804.00000	96506	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		2707.00000	2363	6.27	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		108124.00000	111962	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		1497.00000	1289	6.27	0.00	0.00
R186 On 03/08/2006 Bond Future			7.89500	7.94600		7.20	0.00	37.00
R186 On 03/08/2006 Bond Future	8.00	Call		18532.00000	22087	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		12108.00000	9548	8.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		5863.00000	7530	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		29611.00000	25164	7.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		1031.00000	1455	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		56075.00000	50386	7.50	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		76.00000	120	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		87591.00000	81521	7.20	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		2.00000	4	7.00	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		121214.00000	115102	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		156191.00000	150077	6.75	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		39252.00000	44330	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		3733.00000	2697	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		64340.00000	70185	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		757.00000	488	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		90761.00000	96830	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		102.00000	58	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		116796.00000	122906	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		9.00000	4	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		142008.00000	148122	8.25	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1.00000	0	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future			7.89900	7.95100		7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		28688.00000	32094	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		22897.00000	20113	8.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		14908.00000	17165	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		39095.00000	35162	7.75	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		6267.00000	7480	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		61541.00000	56564	7.50	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1935.00000	2418	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		89451.00000	83744	7.20	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		441.00000	579	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		121407.00000	115355	7.00	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		61.00000	86	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		155738.00000	149572	6.75	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		47124.00000	51541	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		12416.00000	10643	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		68395.00000	73604	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		5788.00000	4807	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		91917.00000	97635	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		2386.00000	1914	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		116387.00000	122381	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		866.00000	670	8.25	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		5.00000	7	6.50	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		191709.00000	185521	6.50	0.00	0.00
R186 On 01/02/2007 Bond Future			7.90100	7.95400		7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		41713.00000	45076	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		36313.00000	33411	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		26051.00000	28628	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		50433.00000	46743	9.08	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		13978.00000	15713	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		69232.00000	64701	8.46	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		6004.00000	6963	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		93269.00000	87961	7.83	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1853.00000	2243	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		122317.00000	116441	7.20	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		417.00000	531	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		155321.00000	149168	6.75	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		56.00000	76	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		190694.00000	184448	6.32	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		57959.00000	62045	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		23824.00000	21644	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		76739.00000	81462	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		14872.00000	13328	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		97456.00000	102693	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		8818.00000	7789	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		119447.00000	125068	9.68	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		4960.00000	4315	9.68	0.00	0.00
R194 On 03/08/2006 Bond Future			7.85600	7.90000		1.00	0.00	55.00
R194 On 03/08/2006 Bond Future	8.00	Call		3023.00000	3410	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1550.00000	1288	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		1161.00000	1375	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3376.00000	2941	1.30	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		250.00000	319	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		6170.00000	5590	1.19	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		19.00000	27	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		9663.00000	9022	1.07	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	1	1.00	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		13386.00000	12738	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		17146.00000	16497	0.92	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		5667.00000	6199	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		525.00000	408	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		8924.00000	9536	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		130.00000	93	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		12451.00000	13092	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		23.00000	15	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		16048.00000	16695	1.38	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		3.00000	2	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future			7.89000	7.94400		0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		3606.00000	3967	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2908.00000	2595	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		1982.00000	2237	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		4407.00000	3988	1.17	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		903.00000	1053	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		6463.00000	5939	1.10	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		299.00000	366	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		9010.00000	8403	1.02	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		67.00000	87	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		11941.00000	11287	0.95	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		6.00000	8	0.85	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		15057.00000	14386	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		24666.00000	23992	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		21447.00000	20773	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		18243.00000	17569	0.78	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		5494.00000	5954	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1686.00000	1472	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		7794.00000	8336	1.25	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		890.00000	758	1.25	0.00	0.00
R194 On 01/02/2007 Bond Future			7.92200	7.98400		0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		4219.00000	4537	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		4056.00000	3746	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		2830.00000	3085	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		5208.00000	4834	1.15	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		1692.00000	1879	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		6619.00000	6177	1.07	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		892.00000	1014	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		8379.00000	7871	1.00	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		420.00000	489	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		10475.00000	9915	0.95	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		121.00000	148	0.85	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		12755.00000	12152	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		20427.00000	19798	0.63	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		3.00000	4	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		17822.00000	17194	0.70	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		24.00000	31	0.77	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		15245.00000	14623	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		5617.00000	5997	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2924.00000	2674	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		7248.00000	7684	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2033.00000	1840	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		9087.00000	9573	1.22	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1361.00000	1218	1.22	0.00	0.00
R201 On 03/08/2006 Bond Future			8.12800	8.18500		4.80	0.00	26.00
R201 On 03/08/2006 Bond Future	8.25	Call		10774.00000	12813	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		6816.00000	5367	5.56	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		3682.00000	4731	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		15056.00000	12617	5.19	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		657.00000	948	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		27657.00000	24460	4.79	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		44.00000	74	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		42970.00000	39513	4.43	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		21647.00000	24447	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		2645.00000	1957	5.95	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		34682.00000	37893	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		917.00000	640	6.33	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		48472.00000	51880	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		221.00000	142	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		62506.00000	65977	6.40	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		38.00000	22	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future			8.14500	8.20400		4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		17286.00000	19179	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		14547.00000	12913	6.00	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		9639.00000	10987	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		21900.00000	19721	5.62	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		4301.00000	5094	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		31842.00000	29108	5.20	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1292.00000	1624	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		44400.00000	41205	4.70	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		301.00000	402	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		59268.00000	55842	4.45	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		31.00000	46	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		75156.00000	71644	4.07	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		1.00000	2	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		91589.00000	88063	3.68	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		26974.00000	29330	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		9510.00000	8339	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		37295.00000	40058	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5376.00000	4611	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		48915.00000	51987	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2803.00000	2348	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		61389.00000	64669	6.40	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1343.00000	1097	6.40	0.00	0.00
R201 On 01/02/2007 Bond Future			8.15900	8.21900		4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		20383.00000	22226	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		18579.00000	16920	5.87	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13070.00000	14486	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		25927.00000	23841	5.63	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		6696.00000	7642	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		34481.00000	31924	5.09	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2865.00000	3388	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		45850.00000	42872	4.70	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		924.00000	1145	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		59389.00000	56108	4.35	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		213.00000	279	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		74440.00000	71004	4.06	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		28.00000	39	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		90308.00000	86817	3.76	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		29754.00000	31971	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		13552.00000	12267	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		39152.00000	41714	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		8808.00000	7868	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		49685.00000	52537	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5450.00000	4800	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		61082.00000	64160	6.27	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		3203.00000	2779	6.27	0.00	0.00
R203 On 03/08/2006 Bond Future			8.14600	8.19700		7.14	0.00	111.00
R203 On 03/08/2006 Bond Future	8.25	Call		13028.00000	15087	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		9211.00000	7580	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		5377.00000	6499	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		19735.00000	17166	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		1664.00000	2107	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		34637.00000	31389	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		370.00000	490	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		52412.00000	48842	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		57.00000	79	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		71635.00000	67966	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6.00000	9	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		91597.00000	87909	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		24923.00000	27832	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3362.00000	2580	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		39813.00000	43232	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		925.00000	653	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		55994.00000	59618	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		187.00000	120	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			8.16100	8.21400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		19305.00000	21311	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		16751.00000	14981	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		11502.00000	12921	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		26864.00000	24507	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		6192.00000	7089	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		39898.00000	37019	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		2978.00000	3479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		55467.00000	52192	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		1267.00000	1512	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		72989.00000	69458	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		473.00000	576	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		91891.00000	88218	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		43.00000	55	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		132290.00000	128526	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		153.00000	191	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		111742.00000	108004	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		29635.00000	32207	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		9580.00000	8377	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		42134.00000	45176	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		4984.00000	4250	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.17500	8.22900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		23973.00000	25946	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		22506.00000	20693	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		16223.00000	17744	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		32406.00000	30142	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		10352.00000	11452	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		44598.00000	41913	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		6195.00000	6937	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		58928.00000	55884	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		3460.00000	3923	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		75114.00000	71793	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		380.00000	449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		131527.00000	127811	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		861.00000	1002	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		111711.00000	108067	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		1794.00000	2062	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		92818.00000	89300	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		33594.00000	36008	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		14880.00000	13508	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		44902.00000	47711	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		9332.00000	8356	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		57579.00000	60712	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5536.00000	4884	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			8.12500	8.18600		7.95	0.00	83.00
R204 On 03/08/2006 Bond Future	8.00	Call		6078.00000	7596	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		20380.00000	17238	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			8.13800	8.20100		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		21917.00000	24496	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		18245.00000	16074	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		13494.00000	15368	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		28754.00000	25879	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		7582.00000	8814	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		42269.00000	38752	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		3848.00000	4573	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		58472.00000	54447	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		1748.00000	2125	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		76833.00000	72461	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		705.00000	877	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		96790.00000	92213	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		78.00000	101	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		139847.00000	135122	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		250.00000	319	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		117891.00000	113211	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		32838.00000	36088	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		10713.00000	9215	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		45893.00000	49703	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5783.00000	4844	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		60497.00000	64715	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2855.00000	2324	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			8.14800	8.21200		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		26312.00000	28856	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		23500.00000	21283	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		17965.00000	19947	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		33854.00000	31075	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		11583.00000	13033	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		46654.00000	43343	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7014.00000	8004	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		61761.00000	57991	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3969.00000	4597	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		78901.00000	74769	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		2089.00000	2457	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		97730.00000	93337	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		457.00000	556	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		139148.00000	134486	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		1018.00000	1217	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		117906.00000	113345	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		36590.00000	39679	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		15544.00000	13872	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		48592.00000	52165	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		9766.00000	8578	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		61977.00000	65945	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		5812.00000	5019	7.86	0.00	0.00
R207 On 03/08/2006 Bond Future			8.09700	8.16200		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		6790.00000	8555	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		19315.00000	16082	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			8.10600	8.17400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		14857.00000	18008	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		9122.00000	7100	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		6396.00000	8247	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		19711.00000	16389	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		2093.00000	2900	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		34995.00000	30629	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		499.00000	748	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		53543.00000	48619	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		83.00000	136	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		73843.00000	68722	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		10.00000	17	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		95074.00000	89909	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		116980.00000	111808	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		27589.00000	31829	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		3324.00000	2391	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		43212.00000	48069	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		924.00000	608	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		60014.00000	65110	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		191.00000	114	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.11300	8.18200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		27918.00000	30779	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		22840.00000	20510	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		19254.00000	21506	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		33032.00000	30093	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		12554.00000	14221	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		45713.00000	42189	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		7697.00000	8851	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		60777.00000	56740	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		4415.00000	5158	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		77974.00000	73526	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		2357.00000	2801	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		96971.00000	92222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		1167.00000	1410	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		117427.00000	112479	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		38483.00000	41928	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		15057.00000	13310	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		50716.00000	54673	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		9436.00000	8201	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		64264.00000	68635	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5606.00000	4786	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		533.00000	656	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		139053.00000	133984	8.55	0.00	0.00
Total for Derivatives:							0.00	2,716.00
Grand Total:							0.00	2,716.00