



# Daily MTM Report

Daily summary for 06/10/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.74000	8.73000			0.00	0.00
R157 On 15/09/2015 Bond			8.66500	8.65000			0.00	0.00
R186 On 21/12/2026 Bond			8.37500	8.36000			0.00	0.00
R194 On 28/02/2008 Bond			9.03000	9.02000			0.00	0.00
R201 On 21/12/2014 Bond			8.65000	8.64000			0.00	0.00
R203 On 15/09/2017 Bond			8.59000	8.58000			0.00	0.00
R204 On 21/12/2018 Bond			8.57000	8.55000			0.00	0.00
R207 On 15/01/2020 Bond			8.54400	8.51900			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

## Derivatives

CRDI On 02/11/2006 Index Future			102.23900	102.28200		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			236.31900	236.50900		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		65151.00000	63255	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		61.00000	65	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.21300	241.40800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		114351.00000	112421	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		271.00000	291	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			246.58300	246.78400		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		119278.00000	117347	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1438.00000	1517	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.59700	252.76600		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		125796.00000	124217	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3136.00000	3247	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.12900	9.17500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.94200	8.98100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.65600	8.65600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.21700	9.22400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.90800	8.94700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.87600	8.91200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.78900	8.81700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.77500	8.79900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.55400	8.55400		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.78400	8.79800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4386.00000	4352	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		0.00000	0	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.28100	9.27300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4335.00000	4353	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		14.00000	13	0.36	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			9.42000	9.43300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4762.00000	4731	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		54.00000	54	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.46900	9.48000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4935.00000	4910	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		113.00000	114	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.36100	9.37400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5122.00000	5091	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		214.00000	217	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.22200	9.25500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25268.00000	25203	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20977.00000	20992	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.22600	9.24400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36277.00000	35952	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		16.00000	15	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.26100	9.28000		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		14083.00000	13842	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8999.00000	9102	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.22300	9.24800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		15110.00000	14852	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15149.00000	15345	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.15800	9.18800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17564.00000	17272	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18693.00000	18947	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.01000	9.07100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		72494.00000	70131	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			9.01300	9.07800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		8330.00000	7291	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		15175.00000	16732	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.98500	9.05400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		11604.00000	10472	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		19408.00000	21036	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.94700	9.01800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		13946.00000	12781	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		23192.00000	24874	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.82500	8.86600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		105939.00000	103462	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.81800	8.85800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		7385.00000	6413	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 01/02/2007 jNote	9.00	Put		16695.00000	18370	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.79000	8.83200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		10331.00000	9279	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		21357.00000	23092	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.75600	8.79700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		12333.00000	11307	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		25676.00000	27381	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.71100	7.72100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.00100	8.02500		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.41800	8.44900		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.28700	8.30200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.54200	8.55300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.80400	8.81100		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.59500	8.59700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.79600	8.79800		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			234.83700	234.91500		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.78500	8.77500		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.75	Call		5022.00000	4761	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5885.00000	5969	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		2328.00000	2152	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10124.00000	10293	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		1858.00000	1704	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11395.00000	11587	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		10293.00000	9962	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2564.00000	2578	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		474.00000	414	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18771.00000	19055	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		1461.00000	1329	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12744.00000	12956	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		76.00000	62	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		27217.00000	27548	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		7.00000	5	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		36078.00000	36421	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		45089.00000	45434	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		54195.00000	54540	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		63389.00000	63734	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		72674.00000	73019	3.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		82050.00000	82395	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		17187.00000	16831	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		949.00000	939	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.74300	8.73000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		11529.00000	11266	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10880.00000	11039	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		8311.00000	8090	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14172.00000	14373	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6922.00000	6723	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		16056.00000	16278	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		16394.00000	16086	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7675.00000	7788	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7600.00000	7390	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15096.00000	15307	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4589.00000	4434	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20305.00000	20571	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2512.00000	2409	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26523.00000	26841	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1216.00000	1155	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33599.00000	33959	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		588.00000	553	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41419.00000	41806	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		260.00000	243	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		49619.00000	50023	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		105.00000	97	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58070.00000	58484	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		13.00000	12	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		75431.00000	75851	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		39.00000	35	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		66690.00000	67108	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		22059.00000	21715	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5342.00000	5420	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.70200	8.68700		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		14586.00000	14320	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		14191.00000	14381	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11751.00000	11515	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		17460.00000	17681	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		15356.00000	15082	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		13441.00000	13623	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		16150.00000	15868	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		12718.00000	12893	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		19563.00000	19253	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		10089.00000	10235	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.64700	8.63200		4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.70	Call		18583.00000	18331	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		16656.00000	16830	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15833.00000	15603	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		19584.00000	19780	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		19312.00000	19055	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15973.00000	16141	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		20059.00000	19797	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		15308.00000	15471	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		23212.00000	22929	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12838.00000	12981	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.68000	8.66000		7.90	0.00	49.00
R157 On 02/11/2006 Bond Future	8.65	Call		10990.00000	10083	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		11717.00000	12263	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		9250.00000	8423	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		13621.00000	14245	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		5113.00000	4531	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		20497.00000	21367	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		14999.00000	13948	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8481.00000	8882	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		27775.00000	26469	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3382.00000	3529	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		7692.00000	6945	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		15719.00000	16425	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		41.00000	29	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		68518.00000	69958	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		6313.00000	5649	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		18012.00000	18800	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		1887.00000	1595	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		32152.00000	33312	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		367.00000	287	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		49556.00000	50928	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		3.00000	2	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		88142.00000	89593	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		108182.00000	109634	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		149446.00000	150898	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		128615.00000	130067	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		43079.00000	41663	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1147.00000	1182	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		59464.00000	58016	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		319.00000	323	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		76112.00000	74659	8.83	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	9.75	Put		76.00000	75	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.66200	8.64500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		24547.00000	23831	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24191.00000	24684	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5314.00000	5043	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		59765.00000	60701	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		16101.00000	15535	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		33675.00000	34317	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		20926.00000	20269	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		27703.00000	28253	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		68633.00000	67560	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6412.00000	6546	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		22698.00000	22011	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		25902.00000	26423	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		28469.00000	27698	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21034.00000	21471	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		39642.00000	38748	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		14738.00000	15051	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		19233.00000	18606	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		29596.00000	30176	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		12014.00000	11541	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		40507.00000	41242	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6876.00000	6550	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		53841.00000	54723	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3474.00000	3275	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		69260.00000	70268	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1735.00000	1619	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		86696.00000	87788	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		794.00000	733	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		105294.00000	106441	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		331.00000	302	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		124742.00000	125921	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		52212.00000	51221	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10157.00000	10374	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		65824.00000	64762	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6932.00000	7078	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80099.00000	78986	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4677.00000	4773	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.63900	8.62100		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		34552.00000	33805	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29074.00000	29579	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		27860.00000	27200	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		36311.00000	36902	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		36360.00000	35592	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		27431.00000	27914	8.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/05/2007 Bond Future	8.80	Call		38221.00000	37432	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		25854.00000	26316	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		46177.00000	45309	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20182.00000	20564	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.61000	8.59200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		35969.00000	35310	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		42244.00000	42807	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		42595.00000	41868	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		35281.00000	35777	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		44353.00000	43610	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		33672.00000	34151	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		31726.00000	30957	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		17690.00000	18143	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		53738.00000	52915	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26398.00000	26798	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.37500	8.36000		12.30	30.00	29.00
R186 On 02/11/2006 Bond Future	8.30	Call		13282.00000	12266	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		20021.00000	20681	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		8813.00000	8004	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		26912.00000	27779	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		25707.00000	24344	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		10206.00000	10519	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		46055.00000	44456	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3630.00000	3707	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		10875.00000	9963	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		23274.00000	24037	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		3220.00000	2803	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		44535.00000	45794	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		592.00000	478	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		71885.00000	73447	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		60.00000	44	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		102439.00000	104099	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		4.00000	3	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		134626.00000	136300	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		168072.00000	169748	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		202783.00000	204458	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		69504.00000	67832	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1089.00000	1092	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		238810.00000	240486	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.36100	8.34400		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		32844.00000	31773	12.65	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Put		37761.00000	38582	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		27405.00000	26436	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		43613.00000	44536	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		45408.00000	44150	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		28218.00000	28852	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		62808.00000	61357	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		18848.00000	19288	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		29997.00000	28977	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		40540.00000	41411	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		18352.00000	17592	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		57630.00000	58762	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		10070.00000	9561	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		79129.00000	80512	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4793.00000	4497	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		104724.00000	106320	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2199.00000	2040	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		134142.00000	135874	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		900.00000	824	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		166042.00000	167858	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		326.00000	294	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		199907.00000	201767	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		104.00000	92	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		235419.00000	237299	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		82256.00000	80659	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		12447.00000	12742	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.34000	8.32300		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		45660.00000	44617	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		53808.00000	54651	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		56493.00000	55318	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		42515.00000	43225	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		62375.00000	61136	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		37564.00000	38211	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		74994.00000	73636	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		28967.00000	29494	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		59397.00000	58189	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		39984.00000	40661	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.31700	8.30000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		55428.00000	54381	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		60983.00000	61815	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		66229.00000	65070	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		49797.00000	50517	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		69087.00000	67901	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		47253.00000	47946	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		72006.00000	70793	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		44807.00000	45474	13.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/08/2007 Bond Future	8.75	Call		84254.00000	82939	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		35966.00000	36530	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			9.07300	9.06500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		295.00000	266	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6009.00000	6078	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		164.00000	144	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7112.00000	7191	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		222.00000	198	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6553.00000	6627	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		26.00000	22	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		10071.00000	10165	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		2.00000	2	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		13157.00000	13254	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		16278.00000	16375	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		19414.00000	19512	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		22564.00000	22662	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		25727.00000	25825	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		28904.00000	29002	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		38519.00000	38617	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		35300.00000	35398	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		32095.00000	32193	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.13400	9.11600		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2287.00000	2209	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5948.00000	6049	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1911.00000	1842	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6576.00000	6686	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2094.00000	2020	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6256.00000	6362	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1426.00000	1368	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7599.00000	7721	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		813.00000	773	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9507.00000	9647	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		415.00000	391	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11640.00000	11796	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		185.00000	172	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13951.00000	14117	1.40	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	7.50	Call		88.00000	81	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16403.00000	16575	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		39.00000	35	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18913.00000	19089	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		16.00000	14	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21458.00000	21636	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		6.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24027.00000	24206	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		31814.00000	31994	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		29207.00000	29387	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26611.00000	26790	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.11400	9.08900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4816.00000	4710	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5118.00000	5205	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4448.00000	4346	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5524.00000	5616	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4630.00000	4526	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5319.00000	5408	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3767.00000	3675	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6396.00000	6497	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5609.00000	5493	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4364.00000	4442	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.04500	9.01600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6035.00000	5947	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6122.00000	6191	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5902.00000	5814	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6261.00000	6331	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5386.00000	5303	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6834.00000	6908	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6171.00000	6081	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5986.00000	6054	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6731.00000	6637	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5461.00000	5524	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.65300	8.64300		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		9243.00000	8788	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		8839.00000	8961	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		6539.00000	6150	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		11928.00000	12115	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		5401.00000	5048	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		13703.00000	13926	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		7820.00000	7396	7.84	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	8.60	Put		10307.00000	10460	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		12508.00000	11999	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6354.00000	6422	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		22854.00000	22270	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2507.00000	2501	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1689.00000	1516	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		24715.00000	25119	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		355.00000	301	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		38381.00000	38904	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		46.00000	36	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53353.00000	53920	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		4.00000	3	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68878.00000	69453	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		84733.00000	85310	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		100891.00000	101468	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		117354.00000	117931	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		35123.00000	34527	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		843.00000	824	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.64200	8.63100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		19347.00000	18947	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		18274.00000	18495	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		16456.00000	16087	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		21049.00000	21302	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		15106.00000	14754	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		22548.00000	22818	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		17870.00000	17485	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		19625.00000	19862	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		22485.00000	22057	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		15786.00000	15978	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		31505.00000	31013	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		10915.00000	11045	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		9394.00000	9126	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		31235.00000	31588	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5290.00000	5104	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		41792.00000	42228	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2659.00000	2544	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54088.00000	54595	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1306.00000	1240	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		67937.00000	68492	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		587.00000	552	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		82696.00000	83283	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		240.00000	223	7.41	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.00	Put		98112.00000	98717	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		89.00000	82	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		114014.00000	114628	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		41651.00000	41113	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7417.00000	7500	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.62000	8.60800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		28377.00000	27956	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		23301.00000	23544	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		23007.00000	22631	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29007.00000	29295	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		29824.00000	29392	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		22004.00000	22236	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		31313.00000	30871	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		20757.00000	20979	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		37670.00000	37187	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16268.00000	16449	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.59400	8.58200		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		28190.00000	27821	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		32641.00000	32922	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		33490.00000	33085	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27128.00000	27373	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		34899.00000	34486	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		25857.00000	26092	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		36342.00000	35919	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		24628.00000	24854	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		42431.00000	41975	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20122.00000	20315	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.59300	8.58300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		8392.00000	7895	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		7226.00000	7415	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		6727.00000	6278	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		8996.00000	9234	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		5293.00000	4897	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		11013.00000	11303	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10288.00000	9746	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		5703.00000	5847	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14734.00000	14121	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3359.00000	3432	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1170.00000	1021	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		24391.00000	24928	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		143.00000	115	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		41281.00000	41938	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		9.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		59490.00000	60174	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	7.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		78264.00000	78950	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		97497.00000	98183	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		117193.00000	117879	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		158022.00000	158708	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		137363.00000	138050	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.58400	8.57300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15480.00000	15048	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		17040.00000	17352	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		17151.00000	16693	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		15324.00000	15611	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13915.00000	13507	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		18877.00000	19214	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7644.00000	7362	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		29853.00000	30317	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		22779.00000	22252	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		10886.00000	11103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18925.00000	18444	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		13727.00000	13991	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		34032.00000	33410	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5665.00000	5788	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3724.00000	3554	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43584.00000	44158	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1590.00000	1500	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		59512.00000	60167	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		588.00000	548	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		76997.00000	77702	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		186.00000	171	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		95518.00000	96247	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		154826.00000	155570	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		11.00000	10	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		134538.00000	135281	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		50.00000	45	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		114750.00000	115490	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.56300	8.55100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		19533.00000	19095	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		22952.00000	23318	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		26376.00000	25860	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		16475.00000	16761	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		28274.00000	27739	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/05/2007 Bond Future	8.75	Put		15079.00000	15346	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		30243.00000	29689	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		13770.00000	14019	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		38790.00000	38169	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9350.00000	9532	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.53800	8.52600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		25063.00000	24624	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		26783.00000	27136	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31849.00000	31347	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20445.00000	20735	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		33690.00000	33173	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		19041.00000	19317	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		35587.00000	35056	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		17708.00000	17969	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		43707.00000	43120	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		13047.00000	13252	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.57200	8.55200		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		10986.00000	10073	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		11131.00000	11666	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		9229.00000	8396	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		13007.00000	13623	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		3164.00000	2737	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		25395.00000	26416	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		12923.00000	11934	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		9452.00000	9912	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		19733.00000	18553	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5527.00000	5795	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		15033.00000	13974	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		7965.00000	8355	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33738.00000	32372	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2000.00000	2082	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		728.00000	587	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		41892.00000	43199	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		104.00000	76	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		60694.00000	62115	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		10.00000	7	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		80538.00000	81982	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		100989.00000	102437	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		121989.00000	123437	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		165673.00000	167121	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	9.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/11/2006 Bond Future	6.75	Put		143545.00000	144993	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.56100	8.53900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		24244.00000	23336	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		23455.00000	24124	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		22375.00000	21506	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		25178.00000	25885	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		14362.00000	13694	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		35400.00000	36308	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		26189.00000	25243	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		21827.00000	22457	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		32455.00000	31403	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		17478.00000	18002	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		28208.00000	27225	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		20289.00000	20883	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		44327.00000	43123	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		12011.00000	12384	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		8391.00000	7921	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		48129.00000	49236	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4375.00000	4081	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		63295.00000	64578	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2222.00000	2050	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		80819.00000	82222	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1031.00000	939	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		99813.00000	101297	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		435.00000	391	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		119925.00000	121457	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		57.00000	49	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		162597.00000	164166	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		166.00000	147	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		140904.00000	142461	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.54100	8.51900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		32524.00000	31655	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		33875.00000	34566	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		39720.00000	38746	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		26980.00000	27567	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		41644.00000	40645	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		25425.00000	25987	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		43617.00000	42593	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		23936.00000	24473	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		51970.00000	50852	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		18611.00000	19053	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.52000	8.49700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		39090.00000	38189	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		38879.00000	39593	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		46178.00000	45187	11.05	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	8.70	Put		32050.00000	32674	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		48052.00000	47039	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		30487.00000	31088	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		49965.00000	48930	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		28979.00000	29559	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		57993.00000	56874	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		23490.00000	23986	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.54500	8.51900		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		8053.00000	7022	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		9440.00000	10304	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		9887.00000	8729	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		7630.00000	8366	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		6452.00000	5551	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		11504.00000	12497	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2214.00000	1785	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		22131.00000	23596	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		14234.00000	12842	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		4747.00000	5249	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		19392.00000	17813	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2755.00000	3070	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		11951.00000	10671	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6069.00000	6683	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		365.00000	264	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		39331.00000	41125	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		33.00000	21	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		58587.00000	60469	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		78698.00000	80591	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		99411.00000	101305	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		120716.00000	122610	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		142631.00000	144525	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		34679.00000	32849	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		508.00000	571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.53200	8.50500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		17490.00000	16445	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		17852.00000	18758	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		15782.00000	14801	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		19773.00000	20743	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		10032.00000	9304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		28742.00000	29964	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		19307.00000	18199	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	8.55	Put		16059.00000	16901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		23259.00000	22027	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		12849.00000	13568	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27616.00000	26268	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10123.00000	10726	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		21231.00000	20060	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		14392.00000	15172	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5141.00000	4692	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		42707.00000	44209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2324.00000	2082	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		59270.00000	60980	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		916.00000	804	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		77784.00000	79623	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		312.00000	268	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		97659.00000	99565	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		91.00000	76	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		118492.00000	120428	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		22.00000	18	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		140071.00000	142017	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		40063.00000	38468	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5193.00000	5549	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5.00000	4	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		162312.00000	164262	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.51500	8.48700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		24455.00000	23369	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		23522.00000	24444	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		32121.00000	30849	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		17002.00000	17738	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		34216.00000	32900	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		15599.00000	16290	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		36380.00000	35020	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		14282.00000	14929	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		45663.00000	44144	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		9827.00000	10315	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.49500	8.46700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		29399.00000	28311	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		27054.00000	27957	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		36946.00000	35703	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		20559.00000	21306	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		38980.00000	37699	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		19128.00000	19838	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		41069.00000	39751	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		17771.00000	18444	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		49950.00000	48494	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13047.00000	13582	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
TRTI On 02/11/2006 Index Future			233.58500	233.76800		4.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>30.00</b>	<b>2,900.00</b>
<b>Grand Total:</b>							<b>30.00</b>	<b>2,900.00</b>