



# Daily MTM Report

Daily summary for 16/10/2006

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			8.52500	8.52000			0.00	0.00
R157 On 15/09/2015 Bond			8.42000	8.43000			0.00	0.00
R186 On 21/12/2026 Bond			8.13500	8.14000			0.00	0.00
R194 On 28/02/2008 Bond			8.80000	8.78000			0.00	0.00
R201 On 21/12/2014 Bond			8.40500	8.41500			0.00	0.00
R203 On 15/09/2017 Bond			8.33500	8.35000			0.00	0.00
R204 On 21/12/2018 Bond			8.32000	8.33000			0.00	0.00
R207 On 15/01/2020 Bond			8.23500	8.30400			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			103.23900	103.19800		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			239.16900	239.10700		4.10	0.00	911.00
GOVI On 02/11/2006 jGovi	230.00	Call		91070.00000	91690	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		0.00000	0	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			244.11100	244.04900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		140534.00000	141146	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		44.00000	36	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			249.53500	249.47300		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		145229.00000	145813	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		499.00000	463	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			255.18200	255.01000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		146753.00000	148357	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1653.00000	1537	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.89600	8.89800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.67500	8.68700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.28600	8.36800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.04400	9.04000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.65500	8.66500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.61400	8.61900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.52700	8.53200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.50300	8.50800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.66300	8.61700		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.72000	8.70800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4168.00000	4197	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			9.06400	9.07200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3854.00000	3833	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		21.00000	20	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			9.21300	9.20500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4234.00000	4249	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		78.00000	74	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.20100	9.16200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4228.00000	4309	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		176.00000	163	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.14500	9.14900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4600.00000	4588	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		279.00000	277	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.04100	9.01400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24776.00000	24737	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21073.00000	20971	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.02700	9.01600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32195.00000	32387	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		9.00000	3	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.03300	9.02600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		11234.00000	11149	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10763.00000	10550	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.98500	8.97800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		12528.00000	12474	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17485.00000	17303	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.90700	8.90400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		14948.00000	14881	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21258.00000	21135	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.75600	8.76000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		60504.00000	60342	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			8.74400	8.75100		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		3859.00000	3678	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		23854.00000	23954	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.71000	8.71800		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		6681.00000	6497	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		28017.00000	28154	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.66700	8.67600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		8840.00000	8652	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		31890.00000	32064	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.56500	8.57100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		87714.00000	87337	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			8.55100	8.55600		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		2100.00000	1966	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		31595.00000	31802	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.52100	8.52600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		4271.00000	4125	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		35800.00000	35997	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.48500	8.48900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		6001.00000	5870	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		40051.00000	40197	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73900	7.74200		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.03400	8.02700		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.41900	8.39700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.26300	8.25000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.49600	8.48900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.73700	8.74400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.53700	8.55100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.72800	8.74700		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			237.12100	237.09800		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.53500	8.53500		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.55	Call		4800.00000	4446	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		4278.00000	3924	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		9270.00000	8983	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1815.00000	1527	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		3930.00000	3580	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5149.00000	4799	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		16536.00000	16398	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		490.00000	351	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1105.00000	883	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		11083.00000	10862	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3165.00000	2828	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		6130.00000	5792	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		180.00000	114	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		19002.00000	18937	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		14.00000	6	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		27768.00000	27760	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		36771.00000	36771	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		45876.00000	45876	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		55071.00000	55071	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		64356.00000	64356	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		73732.00000	73732	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		24660.00000	24616	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		104.00000	60	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.50300	8.50200		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10568.00000	10407	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		10634.00000	10506	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11454.00000	11292	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		9885.00000	9756	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		15367.00000	15205	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		7288.00000	7159	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9715.00000	9556	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		11419.00000	11293	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		21040.00000	20888	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4890.00000	4771	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6704.00000	6558	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		14989.00000	14876	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3874.00000	3756	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		20455.00000	20369	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1992.00000	1907	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		26944.00000	26892	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1001.00000	945	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		34402.00000	34379	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		460.00000	427	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		42389.00000	42388	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		193.00000	175	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		50727.00000	50743	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		25.00000	22	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		68012.00000	68042	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		73.00000	65	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		59294.00000	59318	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		27392.00000	27256	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3245.00000	3141	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.46100	8.46500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		14733.00000	14691	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		13660.00000	13496	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		18030.00000	17999	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		10852.00000	10698	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18915.00000	18887	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		10218.00000	10067	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		19824.00000	19800	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		9610.00000	9463	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		23691.00000	23681	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		7434.00000	7301	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.41300	8.41900		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	8.50	Call		18634.00000	18635	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		16324.00000	16154	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21697.00000	21708	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		13709.00000	13550	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22505.00000	22519	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		13104.00000	12947	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23329.00000	23347	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		12517.00000	12363	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		26791.00000	26820	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		10356.00000	10215	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.42000	8.43000		7.90	0.00	55.00
R157 On 02/11/2006 Bond Future	8.45	Call		10248.00000	9906	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		8770.00000	7688	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		14630.00000	14427	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		5796.00000	4854	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		25581.00000	25752	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2201.00000	1633	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		19791.00000	19770	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		3656.00000	2896	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		17122.00000	17007	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		4630.00000	3776	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		41780.00000	42313	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		526.00000	319	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		85.00000	49	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		51701.00000	50925	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		12333.00000	12054	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		7170.00000	6151	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		4123.00000	3718	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		17527.00000	16381	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		832.00000	636	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		33159.00000	32223	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		5.00000	2	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		71282.00000	70539	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		91320.00000	90581	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		132584.00000	131845	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		111753.00000	111013	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		58893.00000	59580	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		99.00000	47	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		76020.00000	76751	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		14.00000	5	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		92899.00000	93638	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		2.00000	0	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.40300	8.44500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		21582.00000	22774	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		24834.00000	22991	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		27427.00000	28841	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		19881.00000	18261	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		31720.00000	33281	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		17043.00000	15569	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		7749.00000	8269	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		47878.00000	45363	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		80395.00000	82926	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		3850.00000	3347	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		29536.00000	31025	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		18418.00000	16872	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		36299.00000	38003	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		14542.00000	13211	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		48971.00000	50994	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		9744.00000	8732	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		25394.00000	26735	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		21434.00000	19740	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		16495.00000	17467	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		30666.00000	28603	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		9842.00000	10479	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		42485.00000	40087	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5215.00000	5583	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		56678.00000	54011	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2685.00000	2878	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		73324.00000	70482	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1262.00000	1352	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		91441.00000	88495	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		539.00000	576	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		110628.00000	107630	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		62800.00000	65089	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		6423.00000	5677	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		77413.00000	79909	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		4199.00000	3661	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		92459.00000	95113	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2715.00000	2334	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.37800	8.39400		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		35357.00000	35749	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		27892.00000	27153	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		43170.00000	43649	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		21776.00000	21124	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		45255.00000	45757	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		20411.00000	19781	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		47391.00000	47916	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		19109.00000	18502	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		56419.00000	57032	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		14508.00000	13989	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.35200	8.36900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		43394.00000	43846	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		34388.00000	33666	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		50875.00000	51398	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		28280.00000	27629	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		52846.00000	53387	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		26884.00000	26250	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		41341.00000	42054	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		12024.00000	11563	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		63267.00000	63897	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		20647.00000	20102	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.13300	8.13800		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.20	Call		17757.00000	17040	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		10631.00000	9337	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		21283.00000	20654	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		8457.00000	7251	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		25166.00000	24641	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		6680.00000	5578	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		43052.00000	43007	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		2326.00000	1704	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		68109.00000	68496	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		459.00000	268	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		7180.00000	6408	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		23271.00000	21921	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1390.00000	1038	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		47458.00000	46529	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		129.00000	71	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		77284.00000	76648	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		6.00000	2	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		109403.00000	108822	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		142847.00000	142270	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		177558.00000	176980	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		93711.00000	94249	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		71.00000	31	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		213585.00000	213008	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.11300	8.12000		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		38836.00000	38826	12.47	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	8.20	Put		29687.00000	28871	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		45577.00000	45613	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		25137.00000	24368	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		60569.00000	60707	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		18023.00000	17355	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		80661.00000	80941	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		11344.00000	10818	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		42085.00000	42099	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		27271.00000	26479	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		27152.00000	27062	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		41073.00000	40177	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		15814.00000	15672	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		59516.00000	58568	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		8055.00000	7915	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		82630.00000	81684	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3882.00000	3770	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		110467.00000	109550	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1664.00000	1592	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		141448.00000	140571	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		628.00000	590	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		174852.00000	174009	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		207.00000	190	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		210165.00000	209343	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		102250.00000	102658	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7084.00000	6687	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.09200	8.10000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		58134.00000	58299	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		41125.00000	40373	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		70776.00000	71024	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		31641.00000	30972	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		77538.00000	77829	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		27571.00000	26945	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		91837.00000	92216	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		20653.00000	20115	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		74123.00000	74392	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		29552.00000	28905	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.07100	8.08000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		68057.00000	68355	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		48879.00000	48149	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		80359.00000	80730	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		39194.00000	38538	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		83585.00000	83975	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		37018.00000	36380	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		86867.00000	87276	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		34936.00000	34317	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		100523.00000	101007	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		27502.00000	26958	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.81600	8.79400		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		728.00000	551	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3117.00000	3211	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		423.00000	296	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4047.00000	4191	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		560.00000	409	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3567.00000	3686	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		72.00000	39	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6793.00000	7029	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		6.00000	2	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9836.00000	10103	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		12953.00000	13223	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		16089.00000	16360	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		19239.00000	19510	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		22403.00000	22673	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		25580.00000	25850	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		35194.00000	35465	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		31975.00000	32246	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		28771.00000	29041	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.82000	8.80800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3433.00000	3326	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4015.00000	4028	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2934.00000	2833	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4519.00000	4538	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3178.00000	3074	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4261.00000	4277	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2267.00000	2178	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5361.00000	5391	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1380.00000	1311	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6995.00000	7046	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		760.00000	711	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8905.00000	8977	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		369.00000	339	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11055.00000	11145	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		184.00000	166	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13420.00000	13522	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		85.00000	75	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15880.00000	15990	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		36.00000	32	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18400.00000	18515	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		14.00000	12	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20956.00000	21074	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28735.00000	28855	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26129.00000	26249	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		5.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23535.00000	23654	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.77300	8.77700		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4777.00000	4756	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4987.00000	4935	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5578.00000	5559	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4236.00000	4186	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6007.00000	5989	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3890.00000	3841	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5790.00000	5772	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4061.00000	4011	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6921.00000	6906	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3258.00000	3212	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.69300	8.70500		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6130.00000	6132	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5884.00000	5821	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6987.00000	6992	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5110.00000	5050	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6839.00000	6844	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5234.00000	5173	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6694.00000	6698	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5360.00000	5299	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7596.00000	7604	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4633.00000	4576	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.40400	8.41400		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.50	Call		10390.00000	10184	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		5355.00000	4562	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		16434.00000	16441	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		2694.00000	2114	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		12258.00000	12117	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		4311.00000	3582	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		14278.00000	14208	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		3429.00000	2772	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		21094.00000	21254	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1603.00000	1176	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		34060.00000	34495	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		378.00000	226	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		3616.00000	3285	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		13307.00000	12388	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		785.00000	611	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		25475.00000	24713	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		94.00000	56	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		40064.00000	39439	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		7.00000	3	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		55544.00000	54952	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		71397.00000	70809	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		87555.00000	86967	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		104018.00000	103430	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		47686.00000	48236	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		71.00000	33	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.38400	8.39600		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21208.00000	21354	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		15250.00000	14706	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26423.00000	26626	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		11949.00000	11462	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		22885.00000	23050	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		14078.00000	13553	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24625.00000	24808	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		12979.00000	12472	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30188.00000	30431	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10088.00000	9640	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		40610.00000	40946	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6619.00000	6265	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13865.00000	13928	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		22305.00000	21678	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8264.00000	8269	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		31365.00000	30680	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4419.00000	4395	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		42448.00000	41734	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2271.00000	2239	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		55500.00000	54778	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1064.00000	1037	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		69772.00000	69055	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		452.00000	434	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		84923.00000	84216	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		173.00000	164	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		100697.00000	99998	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		51907.00000	52327	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4272.00000	4002	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.36000	8.37600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		29179.00000	29492	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		22233.00000	21646	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		35441.00000	35824	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		17420.00000	16902	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		37110.00000	37510	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		16344.00000	15843	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		38819.00000	39236	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		15317.00000	14834	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		46028.00000	46515	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		11680.00000	11267	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.33700	8.35400		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		34301.00000	34671	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		26314.00000	25748	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		40314.00000	40741	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		21513.00000	21005	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		41899.00000	42341	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		20418.00000	19924	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		43517.00000	43973	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		19364.00000	18885	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		50291.00000	50805	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		15544.00000	15122	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.33400	8.34900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3802.00000	3684	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		10782.00000	9610	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13206.00000	13593	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2684.00000	2018	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		18678.00000	19319	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		1271.00000	858	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		15847.00000	16366	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		1875.00000	1340	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		21662.00000	22409	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		836.00000	530	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		27944.00000	28849	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		328.00000	180	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		540.00000	439	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		25436.00000	24282	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		32.00000	19	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		43272.00000	42205	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		1.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		62023.00000	60969	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		81256.00000	80202	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		100951.00000	99898	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		141781.00000	140727	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		121122.00000	120069	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.31800	8.33500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		13198.00000	13518	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		19107.00000	18249	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		22156.00000	22688	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		10817.00000	10171	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		26484.00000	27104	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		8356.00000	7799	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		24270.00000	24846	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		9529.00000	8927	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		33673.00000	34422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		5479.00000	5050	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		28792.00000	29457	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		7294.00000	6780	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		47125.00000	48057	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2458.00000	2212	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7002.00000	7157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		30560.00000	29538	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3257.00000	3314	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		44879.00000	43757	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1311.00000	1322	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		61420.00000	60253	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		451.00000	449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		79482.00000	78302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		138529.00000	137351	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		32.00000	31	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		118258.00000	117078	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		131.00000	128	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		98530.00000	97349	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.29500	8.31600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		27780.00000	28504	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		15310.00000	14597	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		36205.00000	37080	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		10413.00000	9852	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		38482.00000	39393	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		9397.00000	8872	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		40821.00000	41768	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		8458.00000	7968	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		50736.00000	51813	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		5406.00000	5047	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.27200	8.29300		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		33266.00000	33990	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		19436.00000	18743	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		41299.00000	42141	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		14346.00000	13770	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		43442.00000	44313	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		13244.00000	12698	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		45636.00000	46535	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		12208.00000	11690	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		54877.00000	55883	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		8669.00000	8258	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.31900	8.32800		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		6623.00000	6195	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		12431.00000	11335	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		17032.00000	16893	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		4388.00000	3581	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		22554.00000	22601	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		2660.00000	2039	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		19716.00000	19668	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		3437.00000	2722	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		31776.00000	32082	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1147.00000	785	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		25524.00000	25664	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		2034.00000	1505	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		48399.00000	48958	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		238.00000	129	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1627.00000	1333	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		26368.00000	25406	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		220.00000	142	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		44388.00000	43642	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		17.00000	8	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		64122.00000	63444	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		84566.00000	83897	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		105566.00000	104898	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		149250.00000	148583	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		127122.00000	126454	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.30100	8.31300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20537.00000	20653	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		25176.00000	24410	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		30562.00000	30792	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		16966.00000	16315	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		35157.00000	35436	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		14396.00000	13794	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		32825.00000	33079	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		15637.00000	15011	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		42534.00000	42888	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		11159.00000	10631	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		37555.00000	37859	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		13238.00000	12661	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		56008.00000	56477	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		7294.00000	6881	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12641.00000	12670	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		35980.00000	35128	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6986.00000	6965	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		49508.00000	48606	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3702.00000	3661	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		65899.00000	64978	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1787.00000	1749	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		84170.00000	83251	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		781.00000	755	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		103873.00000	102965	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		108.00000	101	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		146250.00000	145361	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		308.00000	292	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		124647.00000	123750	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.28000	8.29500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		40713.00000	41115	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		25977.00000	25290	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		49008.00000	49496	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		20183.00000	19581	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		51202.00000	51711	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		18898.00000	18317	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		53441.00000	53972	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		17675.00000	17115	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		62820.00000	63434	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		13375.00000	12899	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.26000	8.27600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		47247.00000	47726	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		31334.00000	30663	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		55235.00000	55786	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		25405.00000	24806	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		57330.00000	57899	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		24062.00000	23481	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		59461.00000	60048	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		22773.00000	22210	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		68338.00000	68997	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		18133.00000	17641	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.23300	8.30200		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		5727.00000	7606	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		9624.00000	6327	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		14188.00000	17772	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		3220.00000	1629	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		19883.00000	24137	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		1605.00000	685	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		16937.00000	20882	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		2304.00000	1074	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		26224.00000	30933	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		717.00000	251	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		32942.00000	37912	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		286.00000	80	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		22990.00000	27499	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		1088.00000	422	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		1055.00000	1437	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		24001.00000	19209	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		91.00000	114	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		42625.00000	37473	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		3.00000	3	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		62680.00000	57504	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		83391.00000	78216	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		104696.00000	99521	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		126611.00000	121436	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		50208.00000	55369	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		17.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.21200	8.28600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		16086.00000	18658	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		18759.00000	15825	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		23939.00000	27259	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		11894.00000	9708	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		28519.00000	32194	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		9234.00000	7403	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		26178.00000	29678	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		10503.00000	8497	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		33491.00000	37492	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		7044.00000	5540	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		38807.00000	43103	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		5277.00000	4067	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		30959.00000	34801	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		8084.00000	6419	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		8861.00000	10530	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		30390.00000	26553	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4309.00000	5249	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		45219.00000	40653	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1825.00000	2277	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		62656.00000	57602	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		664.00000	848	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		81974.00000	76652	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		206.00000	268	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		102570.00000	97126	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		54.00000	71	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		124065.00000	118577	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		53266.00000	58134	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2359.00000	1722	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		12.00000	16	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		146283.00000	140781	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.19200	8.27000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		33000.00000	36522	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		16305.00000	14072	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		42134.00000	46172	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		11254.00000	9535	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		44580.00000	48737	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		10200.00000	8601	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		47085.00000	51357	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		9225.00000	7740	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		57627.00000	62311	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		6029.00000	4957	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.17200	8.25300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		37836.00000	41432	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		20080.00000	17752	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		46591.00000	50636	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		14793.00000	12914	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		48915.00000	53066	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		13653.00000	11879	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		51289.00000	55543	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		12581.00000	10910	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		61242.00000	65875	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		8928.00000	7637	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			236.38300	236.32200		4.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,916.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>2,916.00</b>