



# Daily MTM Report

Daily summary for 20/10/2006

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			8.58000	8.55000			0.00	0.00
R157 On 15/09/2015 Bond			8.46000	8.42000			0.00	0.00
R186 On 21/12/2026 Bond			8.16000	8.12000			0.00	0.00
R194 On 28/02/2008 Bond			8.90500	8.87500			0.00	0.00
R201 On 21/12/2014 Bond			8.45000	8.41000			0.00	0.00
R203 On 15/09/2017 Bond			8.37500	8.33500			0.00	0.00
R204 On 21/12/2018 Bond			8.35000	8.31000			0.00	0.00
R207 On 15/01/2020 Bond			8.28500	8.24000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

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## Derivatives

CRDI On 02/11/2006 Index Future			103.02600	103.15700		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			238.60100	239.02300		4.10	239.00	884.00
GOVI On 02/11/2006 jGovi	230.00	Call		90230.00000	86010	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			243.52450	243.95700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		139605.00000	135289	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		35.00000	44	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			248.92700	249.37000		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		144169.00000	139816	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		469.00000	546	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			254.80000	255.23900		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		148862.00000	144647	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1472.00000	1647	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.99200	8.95300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.74800	8.70500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.31000	8.28300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.10900	9.09200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.72400	8.68300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.67600	8.63300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.59400	8.55000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.57600	8.52500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.70400	8.70400		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.80400	8.81700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4433.00000	4401	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			9.10900	9.10100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3919.00000	3938	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		16.00000	15	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			9.28400	9.26400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4363.00000	4408	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		65.00000	61	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.27400	9.27700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4472.00000	4465	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		142.00000	142	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.25700	9.21200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4736.00000	4838	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		250.00000	235	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.14300	9.12000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24765.00000	24770	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20806.00000	20755	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.10900	9.09100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33526.00000	33850	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1.00000	0	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.13200	9.10700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		11689.00000	11877	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9743.00000	9478	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.09900	9.06800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		13043.00000	13265	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16357.00000	16015	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.03400	8.99700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		15518.00000	15792	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20127.00000	19727	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.85300	8.81600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		62641.00000	64075	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			8.84100	8.80200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		4118.00000	4482	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		22041.00000	20832	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.80600	8.76500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		7036.00000	7502	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		26456.00000	25263	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.76000	8.71800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		9198.00000	9707	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		30527.00000	29334	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.62700	8.58500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		88519.00000	91152	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			8.61200	8.56900		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		2053.00000	2471	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		30650.00000	28170	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.58300	8.53900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		4289.00000	4889	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		34919.00000	32544	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.54600	8.50100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		6044.00000	6734	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		39261.00000	36896	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73100	7.73400		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.01900	8.03000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.40700	8.42500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25900	8.26900		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.48800	8.49600		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.72000	8.72700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.51900	8.52300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.70500	8.70900		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			236.60500	236.93800		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.58200	8.55100		4.25	4.00	474.00
R153 On 02/11/2006 Bond Future	8.55	Call		3775.00000	3123	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		3810.00000	4236	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		8252.00000	7331	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1353.00000	1511	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2953.00000	2386	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4730.00000	5240	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		15747.00000	14691	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		257.00000	280	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		587.00000	402	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		11122.00000	12016	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2257.00000	1775	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		5778.00000	6375	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		52.00000	28	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		19432.00000	20486	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2.00000	1	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		28312.00000	29389	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		37328.00000	38406	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		46433.00000	47511	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		55628.00000	56706	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		64913.00000	65991	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		74289.00000	75367	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		24032.00000	22955	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		34.00000	34	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.56000	8.52600		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10753.00000	10139	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		9969.00000	10466	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9887.00000	9302	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		10738.00000	11264	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		14597.00000	13876	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		7303.00000	7693	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9056.00000	8500	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		11545.00000	12100	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		20215.00000	19380	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4850.00000	5126	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6146.00000	5707	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		15216.00000	15888	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3459.00000	3162	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		20824.00000	21639	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1718.00000	1541	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		27455.00000	28389	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		832.00000	734	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		35019.00000	36031	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		367.00000	317	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		43080.00000	44141	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		146.00000	124	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		51466.00000	52554	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		17.00000	14	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		68789.00000	69897	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		52.00000	43	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		60058.00000	61160	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		26540.00000	25618	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3178.00000	3367	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.51500	8.47900		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		14299.00000	13705	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		13656.00000	14164	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		17572.00000	16901	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		10823.00000	11255	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18452.00000	17763	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		10184.00000	10597	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		19356.00000	18649	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		9571.00000	9966	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		23208.00000	22431	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		7381.00000	7707	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.46200	8.42500		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		18364.00000	17783	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		16225.00000	16700	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21421.00000	20785	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		13605.00000	14025	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22228.00000	21579	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		12999.00000	13405	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23052.00000	22390	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		12411.00000	12805	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		26513.00000	25799	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		10249.00000	10591	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.46000	8.42000		7.90	0.00	12.00
R157 On 02/11/2006 Bond Future	8.45	Call		9101.00000	7282	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		6883.00000	8020	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		13691.00000	11467	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		4117.00000	4849	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		25311.00000	22576	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1191.00000	1413	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		19169.00000	16638	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		2295.00000	2720	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		16332.00000	13941	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		3101.00000	3666	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		42173.00000	39244	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		179.00000	206	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		20.00000	8	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		50896.00000	53839	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		11272.00000	9240	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		5369.00000	6293	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		3059.00000	2153	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		15722.00000	17773	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		405.00000	224	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		31992.00000	34767	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		70538.00000	73493	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		90581.00000	93536	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		131845.00000	134800	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		111013.00000	113969	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		59552.00000	56598	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		19.00000	20	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		76747.00000	73791	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1.00000	1	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		93638.00000	90682	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		0.00000	0	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.44400	8.40100		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		22527.00000	20876	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		22600.00000	24056	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		28607.00000	26722	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		17882.00000	19104	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		33061.00000	31030	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		15203.00000	16280	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		8061.00000	7218	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		45010.00000	47275	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		82891.00000	80051	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		3167.00000	3434	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		30797.00000	28837	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		16499.00000	17647	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		37799.00000	35632	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		12862.00000	13803	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		50840.00000	48388	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8434.00000	9089	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		26495.00000	24686	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		19356.00000	20654	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		17219.00000	15814	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		28211.00000	29913	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10254.00000	9256	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		39717.00000	41827	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5407.00000	4778	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		53690.00000	56168	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2752.00000	2384	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		70211.00000	72950	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1273.00000	1079	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		88272.00000	91185	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		532.00000	441	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		107442.00000	110457	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		64991.00000	62325	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		5434.00000	5876	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		79864.00000	77048	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3471.00000	3762	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		95114.00000	92194	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2191.00000	2378	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.41700	8.37300		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		35711.00000	33923	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		26761.00000	28083	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		43645.00000	41641	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		20766.00000	21872	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		45763.00000	43706	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		19433.00000	20487	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		47931.00000	45824	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		18163.00000	19166	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		57089.00000	54790	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		13692.00000	14503	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.38700	8.34200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		44033.00000	42248	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		33161.00000	34485	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		51630.00000	49673	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		27169.00000	28321	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		53630.00000	51632	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		25801.00000	26912	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		42435.00000	40224	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		11251.00000	12150	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		64198.00000	62002	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		19711.00000	20624	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.15900	8.11800		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.20	Call		16966.00000	13709	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		7528.00000	9004	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		20772.00000	17191	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5634.00000	6785	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		24961.00000	21102	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		4162.00000	5037	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		44081.00000	39570	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1043.00000	1265	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		70079.00000	65367	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		117.00000	138	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		5916.00000	4197	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		19694.00000	22708	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		776.00000	427	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		44532.00000	48916	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		36.00000	13	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		74878.00000	79589	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		107086.00000	111818	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		140535.00000	145268	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		175246.00000	179978	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		95961.00000	91229	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		9.00000	10	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		211273.00000	216006	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.13900	8.09700		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		27441.00000	25129	12.21	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	8.00	Put		38712.00000	41232	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		39401.00000	36547	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		27603.00000	29580	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		46292.00000	43187	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		23203.00000	24929	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		61584.00000	58043	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		16388.00000	17678	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		82060.00000	78085	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10093.00000	10950	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		42727.00000	39744	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		25263.00000	27112	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		15851.00000	14238	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		56903.00000	60122	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		7967.00000	6986	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		79892.00000	83743	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3764.00000	3225	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		107699.00000	111992	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1571.00000	1312	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		138706.00000	143279	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		573.00000	465	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		172148.00000	176872	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		181.00000	143	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		207490.00000	212283	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		103977.00000	99695	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6161.00000	6711	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.11600	8.07400		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		59135.00000	56236	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		39141.00000	41059	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		72025.00000	68791	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		29905.00000	31487	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		78912.00000	75521	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		25960.00000	27385	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		93459.00000	89780	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		19290.00000	20427	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		75434.00000	72120	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		27879.00000	29382	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.09300	8.05000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		69458.00000	66516	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		46848.00000	48821	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		81989.00000	78757	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		37392.00000	39075	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		85272.00000	81971	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		35273.00000	36887	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		88611.00000	85242	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		33248.00000	34794	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		102491.00000	98865	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		26038.00000	27327	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.91900	8.88900		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		276.00000	198	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3832.00000	4123	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		126.00000	83	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4917.00000	5243	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		189.00000	131	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4363.00000	4673	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		9.00000	5	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7897.00000	8261	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		0.00000	0	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10997.00000	11365	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		14120.00000	14488	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		17256.00000	17625	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		20406.00000	20775	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		23570.00000	23938	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		26747.00000	27115	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		36361.00000	36729	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		33142.00000	33511	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		29938.00000	30306	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.94200	8.90100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2907.00000	2715	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4420.00000	4638	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2452.00000	2279	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4968.00000	5206	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2674.00000	2492	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4688.00000	4916	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1854.00000	1709	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5879.00000	6144	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1080.00000	980	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7626.00000	7937	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		563.00000	501	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9640.00000	9989	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		256.00000	223	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11873.00000	12250	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		121.00000	103	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14287.00000	14680	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		52.00000	44	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16778.00000	17180	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		21.00000	17	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19315.00000	19722	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		8.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21880.00000	22289	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		29666.00000	30076	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		27059.00000	27469	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24463.00000	24873	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.90500	8.85500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5181.00000	4967	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4444.00000	4618	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4410.00000	4216	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5226.00000	5419	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5595.00000	5371	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4084.00000	4248	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5385.00000	5166	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4261.00000	4430	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6481.00000	6238	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3423.00000	3568	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.83600	8.77600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5873.00000	5701	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6014.00000	6169	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6426.00000	6244	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5479.00000	5624	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6714.00000	6527	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5223.00000	5364	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6569.00000	6385	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5350.00000	5493	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7312.00000	7117	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4736.00000	4868	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.45000	8.40900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.50	Call		9383.00000	7701	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		4055.00000	4778	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		15744.00000	13668	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		1710.00000	2039	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		11338.00000	9503	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		3097.00000	3668	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		13465.00000	11499	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		2322.00000	2762	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		20661.00000	18426	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		877.00000	1047	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		34106.00000	31722	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		130.00000	151	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2654.00000	1878	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		12051.00000	13680	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		383.00000	215	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		24779.00000	27016	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		23.00000	9	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		39700.00000	42091	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		55244.00000	57649	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		71103.00000	73508	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		87261.00000	89666	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		103724.00000	106129	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		47923.00000	45519	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		13.00000	15	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.43000	8.38700		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21010.00000	19553	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		14534.00000	15548	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26278.00000	24641	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		11286.00000	12120	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		22703.00000	21185	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		13378.00000	14330	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24460.00000	22881	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		12296.00000	13188	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30084.00000	28338	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		9466.00000	10190	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		40613.00000	38639	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6105.00000	6601	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13611.00000	12483	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		21534.00000	22876	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8006.00000	7211	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		30590.00000	32265	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4203.00000	3704	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		41714.00000	43686	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2110.00000	1821	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		54822.00000	57004	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		960.00000	810	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		69151.00000	71472	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		394.00000	324	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		84348.00000	86749	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		145.00000	116	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		100151.00000	102593	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		52019.00000	49877	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		3866.00000	4195	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.40400	8.36000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		29302.00000	27868	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		21456.00000	22496	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		35641.00000	34039	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		16719.00000	17592	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		37330.00000	35688	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		15663.00000	16496	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		39059.00000	37377	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		14657.00000	15450	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		46353.00000	44522	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		11105.00000	11748	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.37800	8.33300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		34640.00000	33212	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		25497.00000	26543	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		40728.00000	39160	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		20772.00000	21678	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		42332.00000	40731	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		19696.00000	20568	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		43969.00000	42335	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		18661.00000	19500	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		50822.00000	49060	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		14919.00000	15631	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.37500	8.33400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3155.00000	2115	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		9081.00000	10917	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13176.00000	10803	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1601.00000	2104	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		19063.00000	16398	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		602.00000	813	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		16030.00000	13489	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		1004.00000	1338	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		22225.00000	19474	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		345.00000	470	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		28768.00000	25929	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		98.00000	135	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		276.00000	133	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		24119.00000	26851	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		7.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		42193.00000	45064	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		60969.00000	63845	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		80202.00000	83078	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		99898.00000	102774	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		140727.00000	143603	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		120069.00000	122944	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.35900	8.31600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		13363.00000	11964	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		17955.00000	19533	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		22568.00000	20648	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		9912.00000	10970	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		27009.00000	24899	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		7564.00000	8432	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		24738.00000	22721	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		8680.00000	9640	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		34369.00000	32009	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4858.00000	5475	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		29375.00000	27177	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		6559.00000	7338	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		48076.00000	45409	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2092.00000	2402	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7008.00000	6116	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		29250.00000	31335	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3201.00000	2713	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		43506.00000	45995	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1255.00000	1029	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		60047.00000	62798	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		417.00000	329	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		78131.00000	81020	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		137211.00000	140187	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		27.00000	19	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		116936.00000	119905	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		116.00000	88	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		97198.00000	100147	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.33400	8.29100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		28521.00000	26685	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		14341.00000	15444	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		37139.00000	35026	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		9637.00000	10464	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		39463.00000	37287	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		8668.00000	9432	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		41849.00000	39612	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		7775.00000	8479	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		51937.00000	49487	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		4898.00000	5387	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.30800	8.26500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		34148.00000	32362	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		18428.00000	19543	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		42345.00000	40337	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		13502.00000	14395	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		44529.00000	42469	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		12441.00000	13282	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		46763.00000	44652	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		11444.00000	12234	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		56156.00000	53859	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		8058.00000	8662	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.34900	8.30900		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		5734.00000	4333	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		10131.00000	11696	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		16806.00000	14364	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2751.00000	3276	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		22741.00000	20055	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		1437.00000	1717	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		19695.00000	17118	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		2007.00000	2395	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		32512.00000	29634	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		472.00000	561	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		25910.00000	23141	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		1010.00000	1206	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		49628.00000	46669	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		56.00000	64	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1035.00000	636	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		24365.00000	26933	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		79.00000	36	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		42837.00000	45760	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		3.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		62697.00000	65661	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		83155.00000	86121	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		104155.00000	107121	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		147840.00000	150806	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		125711.00000	128678	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.33100	8.28900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20769.00000	19185	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		23644.00000	25144	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		31026.00000	29047	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		15667.00000	16771	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		35721.00000	33600	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		13196.00000	14158	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		33338.00000	31287	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		14387.00000	15419	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43249.00000	40938	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		10110.00000	10882	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		38169.00000	35982	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		12088.00000	12985	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		56955.00000	54392	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		6477.00000	6998	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12697.00000	11536	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		34273.00000	36196	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6942.00000	6181	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		47700.00000	50022	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3619.00000	3160	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		64053.00000	66677	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1710.00000	1461	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		82329.00000	85164	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		727.00000	607	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		102055.00000	105019	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		94.00000	74	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		144472.00000	147536	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		277.00000	225	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		122853.00000	125885	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.30900	8.26600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		41480.00000	39554	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		24636.00000	25834	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		49942.00000	47811	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		19008.00000	20001	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		52178.00000	49998	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		17764.00000	18709	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		54459.00000	52231	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		16583.00000	17481	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		64002.00000	61598	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		12448.00000	13169	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.28600	8.24300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		48253.00000	46369	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		29966.00000	31174	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		56391.00000	54336	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		24186.00000	25223	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		58522.00000	56426	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		22881.00000	23876	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		60691.00000	58555	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		21629.00000	22584	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		69714.00000	67425	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		17135.00000	17938	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.28400	8.23800		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		6765.00000	4874	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		5863.00000	7424	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		17058.00000	14074	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		1292.00000	1760	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		23557.00000	20298	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		481.00000	674	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		20236.00000	17092	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		805.00000	1113	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		30457.00000	27069	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		151.00000	216	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		37495.00000	34061	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		40.00000	58	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		26977.00000	23639	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		276.00000	391	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		1017.00000	554	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		19165.00000	22155	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		52.00000	19	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		37788.00000	41207	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		57878.00000	61330	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		78592.00000	82045	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		99897.00000	103350	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		121812.00000	125265	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		54991.00000	51538	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.26400	8.21700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		18218.00000	16332	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		15759.00000	17373	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		26791.00000	24435	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		9613.00000	10757	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		31721.00000	29154	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		7304.00000	8237	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		29207.00000	26743	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		8399.00000	9435	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		37022.00000	34266	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		5444.00000	6188	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		42640.00000	39720	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3978.00000	4558	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		34329.00000	31664	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		6321.00000	7157	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		10168.00000	8888	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		26565.00000	28785	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4992.00000	4239	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		40770.00000	43516	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2123.00000	1744	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		57822.00000	60943	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		772.00000	611	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		76949.00000	80289	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		237.00000	180	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		97468.00000	100912	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		61.00000	44	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		118940.00000	122423	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		57699.00000	54480	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1660.00000	1941	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		13.00000	9	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		141151.00000	144648	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.24300	8.19500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		36210.00000	33855	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		13981.00000	15173	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		45860.00000	43205	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		9446.00000	10338	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		48427.00000	45704	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		8514.00000	9338	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		51049.00000	48261	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		7655.00000	8414	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		62016.00000	59000	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		4883.00000	5415	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.22100	8.17200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		41295.00000	38961	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		17614.00000	18870	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		50512.00000	47917	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		12789.00000	13784	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		52946.00000	50290	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		11759.00000	12693	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		55427.00000	52712	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		10794.00000	11669	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		65776.00000	62849	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		7538.00000	8201	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			235.82600	236.23900		4.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>243.00</b>	<b>2,912.00</b>
<b>Grand Total:</b>							<b>243.00</b>	<b>2,912.00</b>