



# Daily MTM Report

Daily summary for 18/10/2006

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			8.56000	8.59000			0.00	0.00
R157 On 15/09/2015 Bond			8.42000	8.45500			0.00	0.00
R186 On 21/12/2026 Bond			8.10500	8.14500			0.00	0.00
R194 On 28/02/2008 Bond			8.90000	8.91000			0.00	0.00
R201 On 21/12/2014 Bond			8.40500	8.44000			0.00	0.00
R203 On 15/09/2017 Bond			8.32500	8.36500			0.00	0.00
R204 On 21/12/2018 Bond			8.30000	8.34000			0.00	0.00
R207 On 15/01/2020 Bond			8.23000	8.27000			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			103.13200	103.05900		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			239.03500	238.80100		4.10	0.00	911.00
GOVI On 02/11/2006 jGovi	230.00	Call		88010.00000	90350	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			243.97000	243.73500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		137394.00000	139736	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			249.38500	249.14900		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		142018.00000	144324	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		528.00000	474	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			255.30600	254.87800		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		145435.00000	149519	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1655.00000	1459	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.94700	8.96700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.69600	8.73100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.27500	8.33500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.08700	9.08600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.67300	8.70500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.62000	8.65900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.54000	8.57300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.51400	8.55100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.70400	8.67500		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.82300	8.73200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4226.00000	4448	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			9.08500	9.09200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3899.00000	3882	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		18.00000	18	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			9.26200	9.26900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4376.00000	4359	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		65.00000	66	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.25500	9.26700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4452.00000	4425	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		146.00000	148	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.22100	9.21600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4747.00000	4758	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		251.00000	248	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.11100	9.11700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24809.00000	24777	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20857.00000	20841	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.08400	9.08400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33407.00000	33401	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		2.00000	1	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.09400	9.10600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		11780.00000	11616	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9853.00000	9907	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.05200	9.07100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		13142.00000	12947	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16402.00000	16553	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.97800	9.00300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		15628.00000	15393	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20129.00000	20349	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.80600	8.83300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		63316.00000	62258	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			8.79300	8.82400		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		4427.00000	4068	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		21465.00000	22357	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.75700	8.79200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		7428.00000	6973	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		25758.00000	26719	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.71100	8.74700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		9622.00000	9137	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		29779.00000	30754	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.57000	8.61200		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		90220.00000	87566	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			8.55300	8.59700		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		2403.00000	1931	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		29109.00000	31606	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.52300	8.56800		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		4753.00000	4104	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		33418.00000	35814	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.48600	8.53100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		6564.00000	5843	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		37740.00000	40078	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73700	7.73800		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.03700	8.03300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.43500	8.42000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.27400	8.26400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.50200	8.49500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.73200	8.73300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.52700	8.53300		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.71400	8.72300		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			236.87600	236.73200		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.56200	8.59300		4.25	210.00	478.00
R153 On 02/11/2006 Bond Future	8.55	Call		3348.00000	3720	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		4843.00000	4137	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		7402.00000	8071	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1964.00000	1555	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2620.00000	2922	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5857.00000	5081	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		14495.00000	15434	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		466.00000	327	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		538.00000	605	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		12534.00000	11523	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2006.00000	2245	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		6988.00000	6149	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		54.00000	59	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		20894.00000	19821	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		29773.00000	28695	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		38788.00000	37710	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		47894.00000	46816	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		57088.00000	56011	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		66373.00000	65296	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		75749.00000	74672	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		22619.00000	23665	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		80.00000	49	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.53700	8.57300		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10076.00000	10617	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		10827.00000	10193	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9248.00000	9760	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		11634.00000	10971	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		13771.00000	14426	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		8012.00000	7492	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8456.00000	8938	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		12479.00000	11787	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		19218.00000	20002	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5388.00000	4997	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5692.00000	6060	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		16298.00000	15490	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3170.00000	3408	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		22071.00000	21133	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1557.00000	1692	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		28829.00000	27789	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		749.00000	821	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		36471.00000	35367	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		328.00000	362	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		44577.00000	43435	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		130.00000	145	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		52985.00000	51824	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		15.00000	17	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		70323.00000	69149	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		47.00000	52	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61588.00000	60417	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		25401.00000	26291	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3574.00000	3288	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.48900	8.52800		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		13613.00000	14178	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		14470.00000	13841	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		16780.00000	17429	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		11532.00000	10987	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		17634.00000	18303	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		10867.00000	10341	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		18513.00000	19202	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		10228.00000	9723	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		22263.00000	23032	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		7936.00000	7511	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.43300	8.47500		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		17682.00000	18274	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		16969.00000	16364	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20664.00000	21319	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		14274.00000	13731	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21452.00000	22123	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		13649.00000	13121	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		22258.00000	22944	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		13043.00000	12531	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		25645.00000	26391	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		10808.00000	10357	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.42000	8.45500		7.90	89.00	12.00
R157 On 02/11/2006 Bond Future	8.45	Call		8300.00000	9378	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		8669.00000	7160	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		12499.00000	13943	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		5512.00000	4369	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		23395.00000	25457	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1862.00000	1337	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		17589.00000	19372	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		3302.00000	2498	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		14942.00000	16562	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		4298.00000	3331	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		39764.00000	42215	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		357.00000	221	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		25.00000	28	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		53487.00000	50904	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		10278.00000	11541	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		6963.00000	5638	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		2843.00000	3283	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		18093.00000	15946	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		411.00000	479	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		34585.00000	32066	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		1.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		73125.00000	70538	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		93167.00000	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		134431.00000	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		113600.00000	111013	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		56997.00000	59560	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		50.00000	26	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		74164.00000	76748	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		5.00000	2	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		91051.00000	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		0.00000	0	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.40000	8.43900		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		21372.00000	22671	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		24191.00000	22671	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		27247.00000	28756	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		19268.00000	17958	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		31567.00000	33211	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		16456.00000	15281	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		7541.00000	8162	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		47237.00000	45038	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		80546.00000	83011	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		3569.00000	3215	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		29369.00000	30946	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		17818.00000	16576	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		36177.00000	37948	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		13987.00000	12939	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		48933.00000	50984	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		9273.00000	8505	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		25203.00000	26643	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		20810.00000	19431	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		16270.00000	17354	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		30008.00000	28273	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		9621.00000	10366	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		41831.00000	39757	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5035.00000	5489	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		56065.00000	53700	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2552.00000	2807	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		72758.00000	70194	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1177.00000	1306	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		90922.00000	88233	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		491.00000	550	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		110147.00000	107387	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		62852.00000	65125	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		6042.00000	5496	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		77549.00000	79986	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3902.00000	3521	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		92667.00000	95225	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2490.00000	2230	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.37100	8.41100		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		34389.00000	35868	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		28125.00000	26776	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		42129.00000	43809	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		21936.00000	20789	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		44198.00000	45928	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		20555.00000	19457	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		46319.00000	48097	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		19238.00000	18188	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		55295.00000	57258	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		14584.00000	13719	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.34000	8.38100		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		42674.00000	44177	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		34497.00000	33166	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		50117.00000	51779	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		28351.00000	27179	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		52079.00000	53780	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		26946.00000	25813	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		40620.00000	42569	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		12132.00000	11247	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		62463.00000	64353	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		20671.00000	19728	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.10300	8.14300		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.20	Call		15981.00000	18464	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		9433.00000	7287	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		19537.00000	22359	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		7288.00000	5482	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		23480.00000	26615	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		5571.00000	4078	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		41790.00000	45841	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1642.00000	1065	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		67314.00000	71831	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		241.00000	130	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		5720.00000	6865	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		22388.00000	18904	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		834.00000	1035	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		47479.00000	43053	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		48.00000	59	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		77780.00000	73163	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		109975.00000	105348	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		143424.00000	138796	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		178135.00000	173507	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		93088.00000	97702	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		26.00000	11	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		214162.00000	209534	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.08200	8.12300		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		38029.00000	40551	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		29225.00000	27020	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		44760.00000	47528	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		24665.00000	22705	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		59758.00000	62965	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		17556.00000	16036	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		79907.00000	83576	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10934.00000	9876	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		41273.00000	43920	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		26803.00000	24724	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		26395.00000	28397	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		40661.00000	37935	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		15184.00000	16544	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		59231.00000	55864	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		7603.00000	8408	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		82522.00000	78600	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3589.00000	4017	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		110519.00000	106220	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1499.00000	1698	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		141629.00000	137100	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		549.00000	629	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		175118.00000	170471	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		174.00000	202	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		210478.00000	205778	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		101569.00000	105581	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6748.00000	6033	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.05700	8.10000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		57650.00000	60406	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		40641.00000	38455	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		70316.00000	73426	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		31181.00000	29349	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		77095.00000	80374	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		27128.00000	25464	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		91436.00000	95029	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		20252.00000	18902	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		73671.00000	76866	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		29100.00000	27353	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.03200	8.07600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		67927.00000	70771	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		48292.00000	46095	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		80272.00000	83420	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		38650.00000	36757	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		83510.00000	86731	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		36486.00000	34666	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		86804.00000	90097	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		34417.00000	32668	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		100511.00000	104079	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		27034.00000	25560	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.91500	8.93000		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		257.00000	257	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4317.00000	4132	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		121.00000	118	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5415.00000	5229	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		179.00000	177	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4856.00000	4670	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10.00000	9	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8401.00000	8216	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		11501.00000	11317	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		14623.00000	14439	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		17760.00000	17576	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		20910.00000	20725	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		24073.00000	23889	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		27250.00000	27066	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		36864.00000	36680	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		33646.00000	33462	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		30441.00000	30257	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.93300	8.95800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2699.00000	2787	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4782.00000	4620	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2268.00000	2345	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5355.00000	5182	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2478.00000	2560	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5063.00000	4895	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1704.00000	1767	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6299.00000	6112	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		982.00000	1022	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8098.00000	7889	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		506.00000	529	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10153.00000	9926	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		227.00000	239	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12414.00000	12176	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		106.00000	112	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14843.00000	14599	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		46.00000	48	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		17342.00000	17094	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		18.00000	19	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19883.00000	19634	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		7.00000	7	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		22450.00000	22200	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		30236.00000	29986	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		27629.00000	27379	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25033.00000	24783	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.89000	8.92300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4932.00000	5051	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4723.00000	4586	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4188.00000	4295	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5531.00000	5382	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5333.00000	5458	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4349.00000	4219	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5130.00000	5252	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4533.00000	4400	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6191.00000	6330	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3661.00000	3544	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.81400	8.85600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6219.00000	6327	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5707.00000	5587	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5679.00000	5780	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6256.00000	6129	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6500.00000	6612	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5446.00000	5329	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6359.00000	6469	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5575.00000	5457	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7086.00000	7205	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4946.00000	4836	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.40400	8.43900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.50	Call		8733.00000	9781	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		5166.00000	4158	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		14683.00000	16137	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		2410.00000	1809	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		10549.00000	11740	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		4069.00000	3205	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		12538.00000	13865	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		3156.00000	2429	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		19364.00000	21032	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1341.00000	954	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		32468.00000	34425	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		252.00000	155	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2540.00000	2924	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		13697.00000	12026	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		403.00000	468	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		26560.00000	24570	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		30.00000	33	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		41467.00000	39416	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		57005.00000	54951	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		72864.00000	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		89022.00000	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		105484.00000	103430	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		46184.00000	48221	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		35.00000	18	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.38200	8.42000		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		20116.00000	21256	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		15537.00000	14492	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		25240.00000	26542	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		12145.00000	11262	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		21761.00000	22956	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		14333.00000	13343	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		23470.00000	24718	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		13203.00000	12267	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		28955.00000	30358	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10234.00000	9452	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		39284.00000	40904	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6672.00000	6107	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		12961.00000	13818	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		22780.00000	21453	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		7580.00000	8165	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		32060.00000	30460	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3956.00000	4311	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		43364.00000	41535	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1981.00000	2178	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		56589.00000	54602	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		900.00000	999	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		70988.00000	68902	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		369.00000	413	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		86220.00000	84079	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		136.00000	154	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		102039.00000	99872	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		50528.00000	52317	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4272.00000	3877	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.35400	8.39300		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		28398.00000	29555	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		22408.00000	21372	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		34605.00000	35915	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		17539.00000	16655	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		36261.00000	37609	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		16451.00000	15604	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		37958.00000	39342	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		15412.00000	14602	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		45127.00000	46652	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		11736.00000	11066	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.32500	8.36600		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		33730.00000	34940	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		26402.00000	25357	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		39712.00000	41051	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		21570.00000	20654	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		41290.00000	42661	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		20468.00000	19584	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		42901.00000	44303	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		19408.00000	18555	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		49653.00000	51176	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		15565.00000	14833	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.32400	8.36500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2808.00000	3585	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		10910.00000	8808	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		11800.00000	13877	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2401.00000	1599	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		17319.00000	19783	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		1033.00000	619	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		14455.00000	16745	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		1605.00000	1016	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		20344.00000	22944	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		640.00000	361	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		26712.00000	29481	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		217.00000	108	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		270.00000	367	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		26288.00000	23507	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		9.00000	12	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		44370.00000	41495	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		63145.00000	60266	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		82378.00000	79499	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		102073.00000	99195	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		142903.00000	140024	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		122244.00000	119366	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.30600	8.34800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		12512.00000	13759	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		19321.00000	17657	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		21324.00000	23080	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		10885.00000	9731	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		25612.00000	27560	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		8384.00000	7422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		23417.00000	25270	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		9575.00000	8519	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		32761.00000	34969	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		5466.00000	4764	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		27904.00000	29944	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		7306.00000	6435	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		46189.00000	48729	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2421.00000	2051	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		6504.00000	7277	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		30963.00000	28825	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2948.00000	3359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		45469.00000	42970	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1148.00000	1333	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		62157.00000	59431	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		380.00000	449	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		80310.00000	77469	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		139427.00000	136518	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		24.00000	30	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		119150.00000	116245	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		105.00000	127	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		99404.00000	96515	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.27900	8.32400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		27248.00000	29082	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		15324.00000	14079	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		35640.00000	37772	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		10395.00000	9447	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		37911.00000	40112	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		9373.00000	8495	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		40246.00000	42513	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		8430.00000	7617	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		50150.00000	52654	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		5367.00000	4792	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.25100	8.29700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		32933.00000	34770	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		19373.00000	18103	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		40957.00000	43037	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		14273.00000	13247	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		43099.00000	45237	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		13171.00000	12202	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		45292.00000	47486	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		12134.00000	11221	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		54535.00000	56936	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		8596.00000	7890	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.29900	8.33900		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		5367.00000	6314	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		11990.00000	9968	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		15599.00000	17589	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3771.00000	2791	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		21208.00000	23537	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		2130.00000	1489	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		18319.00000	20488	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		2856.00000	2056	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		30618.00000	33294	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		804.00000	511	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		24238.00000	26705	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		1563.00000	1060	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		47471.00000	50382	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		125.00000	67	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1035.00000	1259	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		26591.00000	23845	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		93.00000	114	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		45076.00000	42128	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		4.00000	5	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		64924.00000	61955	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		85380.00000	82411	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		106381.00000	103412	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		150066.00000	147096	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		127937.00000	124968	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.27800	8.32100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		19845.00000	21274	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		25070.00000	23339	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		29799.00000	31631	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		16790.00000	15462	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		34378.00000	36360	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		14204.00000	13025	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		32053.00000	33961	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		15452.00000	14200	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		41743.00000	43931	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		10955.00000	9982	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		36771.00000	38824	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		13040.00000	11933	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		55221.00000	57690	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		7093.00000	6403	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12066.00000	13085	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		35992.00000	33851	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6560.00000	7209	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		49668.00000	47157	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3410.00000	3788	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		66194.00000	63413	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1609.00000	1807	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		84579.00000	81616	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		685.00000	777	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		104363.00000	101295	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		89.00000	103	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		146817.00000	143671	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		261.00000	299	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		125187.00000	122065	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.25400	8.29800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		40264.00000	42086	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		25746.00000	24367	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		48562.00000	50600	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		19954.00000	18792	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		50757.00000	52849	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		18671.00000	17561	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		52999.00000	55141	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		17450.00000	16391	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		62392.00000	64728	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		13165.00000	12300	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.23000	8.27500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		47027.00000	48878	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		31042.00000	29653	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		55030.00000	57064	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		25128.00000	23923	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		57129.00000	59207	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		23790.00000	22629	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		59265.00000	61388	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		22505.00000	21388	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		68163.00000	70454	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		17886.00000	16937	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.22800	8.26800		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		6077.00000	7389	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		7428.00000	5734	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		15499.00000	17827	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		1987.00000	1308	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		21668.00000	24332	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		845.00000	503	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		18496.00000	21011	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		1319.00000	827	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		28364.00000	31224	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		312.00000	165	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		35301.00000	38255	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		99.00000	46	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		24970.00000	27748	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		523.00000	294	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		962.00000	1245	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		21363.00000	18640	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		59.00000	78	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		40048.00000	37061	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	2	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		60133.00000	57126	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		80846.00000	77839	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		102151.00000	99145	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		124066.00000	121059	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		52739.00000	55744	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		3.00000	1	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.20600	8.24800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		17174.00000	18739	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		17026.00000	15458	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		25423.00000	27414	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		10556.00000	9415	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		30200.00000	32388	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		8094.00000	7149	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		27761.00000	29853	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		9265.00000	8223	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		35359.00000	37726	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		6091.00000	5325	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		40848.00000	43374	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4497.00000	3890	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		32735.00000	35015	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		7038.00000	6185	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9507.00000	10543	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		28215.00000	26118	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4634.00000	5228	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		42722.00000	40184	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1959.00000	2250	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		59968.00000	57127	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		709.00000	829	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		79197.00000	76185	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		217.00000	258	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		99759.00000	96668	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		56.00000	67	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		121245.00000	118125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		55659.00000	58484	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1930.00000	1622	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		12.00000	15	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		143461.00000	140331	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.18300	8.22600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		34828.00000	36854	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		14892.00000	13736	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		44269.00000	46573	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		10147.00000	9269	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		46787.00000	49155	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		9166.00000	8352	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		49362.00000	51791	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		8260.00000	7507	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		60159.00000	62806	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		5320.00000	4784	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.15900	8.20300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		39931.00000	41962	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		18523.00000	17325	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		48972.00000	51243	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		13523.00000	12565	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		51365.00000	53692	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		12451.00000	11549	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		53806.00000	56187	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		11446.00000	10598	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		64006.00000	66587	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		8042.00000	7393	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			236.24700	236.01800		4.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>299.00</b>	<b>2,943.00</b>
<b>Grand Total:</b>							<b>299.00</b>	<b>2,943.00</b>