



# Daily MTM Report

Daily summary for 19/10/2006

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			8.55000	8.56000			0.00	0.00
R157 On 15/09/2015 Bond			8.42000	8.42000			0.00	0.00
R186 On 21/12/2026 Bond			8.12000	8.10500			0.00	0.00
R194 On 28/02/2008 Bond			8.87500	8.90000			0.00	0.00
R201 On 21/12/2014 Bond			8.41000	8.40500			0.00	0.00
R203 On 15/09/2017 Bond			8.33500	8.32500			0.00	0.00
R204 On 21/12/2018 Bond			8.31000	8.30000			0.00	0.00
R207 On 15/01/2020 Bond			8.24000	8.23000			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			103.15700	103.13200		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			239.02300	239.03500		4.10	0.00	911.00
GOVI On 02/11/2006 jGovi	230.00	Call		90350.00000	90230	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			243.95700	243.97000		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		139736.00000	139605	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		36.00000	35	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			249.37000	249.38500		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		144324.00000	144169	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		474.00000	469	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			255.23900	255.30600		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		149519.00000	148862	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1459.00000	1472	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.95300	8.94700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.70500	8.69600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.28300	8.27500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.09200	9.08700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.68300	8.67300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.63300	8.62000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.55000	8.54000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.52500	8.51400		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			8.81700	8.82300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4448.00000	4433	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			9.10100	9.08500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3882.00000	3919	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		18.00000	16	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			9.26400	9.26200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4359.00000	4363	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		66.00000	65	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.27700	9.25500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4425.00000	4472	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		148.00000	142	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21200	9.22100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4758.00000	4736	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		248.00000	250	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.12000	9.11100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24777.00000	24765	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20841.00000	20806	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.09100	9.08400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33401.00000	33526	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		1.00000	1	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.10700	9.09400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		11616.00000	11689	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9907.00000	9743	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.06800	9.05200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		12947.00000	13043	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16553.00000	16357	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.99700	8.97800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		15393.00000	15518	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20349.00000	20127	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.81600	8.80600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		62258.00000	62641	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			8.80200	8.79300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		4068.00000	4118	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		22357.00000	22041	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.76500	8.75700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		6973.00000	7036	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		26719.00000	26456	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.71800	8.71100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		9137.00000	9198	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		30754.00000	30527	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.58500	8.57000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		87566.00000	88519	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			8.56900	8.55300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		1931.00000	2053	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		31606.00000	30650	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.53900	8.52300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		4104.00000	4289	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		35814.00000	34919	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.50100	8.48600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		5843.00000	6044	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		40078.00000	39261	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73400	7.73700		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.03000	8.03700		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.42500	8.43500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.26900	8.27400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.49600	8.50200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.72700	8.73200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.52300	8.52700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.70900	8.71400		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			236.93800	236.87600		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.55100	8.56200		4.25	0.00	478.00
R153 On 02/11/2006 Bond Future	8.55	Call		3720.00000	3775	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		4137.00000	3810	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		8071.00000	8252	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1555.00000	1353	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2922.00000	2953	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5081.00000	4730	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		15434.00000	15747	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		327.00000	257	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		605.00000	587	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		11523.00000	11122	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2245.00000	2257	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		6149.00000	5778	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		59.00000	52	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		19821.00000	19432	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		28695.00000	28312	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		37710.00000	37328	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		46816.00000	46433	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		56011.00000	55628	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		65296.00000	64913	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		74672.00000	74289	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		23665.00000	24032	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		49.00000	34	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.52600	8.53700		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10617.00000	10753	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		10193.00000	9969	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9760.00000	9887	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		10971.00000	10738	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		14426.00000	14597	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		7492.00000	7303	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8938.00000	9056	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		11787.00000	11545	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		20002.00000	20215	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4997.00000	4850	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6060.00000	6146	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		15490.00000	15216	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3408.00000	3459	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		21133.00000	20824	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1692.00000	1718	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		27789.00000	27455	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		821.00000	832	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		35367.00000	35019	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		362.00000	367	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		43435.00000	43080	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		145.00000	146	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		51824.00000	51466	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		17.00000	17	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		69149.00000	68789	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		52.00000	52	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		60417.00000	60058	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		26291.00000	26540	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3288.00000	3178	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.47900	8.48900		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		14178.00000	14299	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		13841.00000	13656	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		17429.00000	17572	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		10987.00000	10823	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18303.00000	18452	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		10341.00000	10184	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		19202.00000	19356	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		9723.00000	9571	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		23032.00000	23208	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		7511.00000	7381	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.42500	8.43300		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		18274.00000	18364	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		16364.00000	16225	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21319.00000	21421	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		13731.00000	13605	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22123.00000	22228	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		13121.00000	12999	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		22944.00000	23052	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		12531.00000	12411	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		26391.00000	26513	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		10357.00000	10249	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.42000	8.42000		7.90	0.00	12.00
R157 On 02/11/2006 Bond Future	8.45	Call		9378.00000	9101	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		7160.00000	6883	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		13943.00000	13691	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		4369.00000	4117	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		25457.00000	25311	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1337.00000	1191	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		19372.00000	19169	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		2498.00000	2295	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		16562.00000	16332	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		3331.00000	3101	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		42215.00000	42173	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		221.00000	179	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		28.00000	20	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		50904.00000	50896	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		11541.00000	11272	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		5638.00000	5369	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		3283.00000	3059	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		15946.00000	15722	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		479.00000	405	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		32066.00000	31992	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		70538.00000	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		90581.00000	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		131845.00000	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		111013.00000	111013	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		59560.00000	59552	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		26.00000	19	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		76748.00000	76747	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2.00000	1	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		93638.00000	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			8.40100	8.40000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		22671.00000	22527	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		22671.00000	22600	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		28756.00000	28607	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		17958.00000	17882	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		33211.00000	33061	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		15281.00000	15203	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		8162.00000	8061	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		45038.00000	45010	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		83011.00000	82891	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		3215.00000	3167	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		30946.00000	30797	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		16576.00000	16499	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		37948.00000	37799	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		12939.00000	12862	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		50984.00000	50840	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8505.00000	8434	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		26643.00000	26495	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		19431.00000	19356	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		17354.00000	17219	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		28273.00000	28211	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10366.00000	10254	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		39757.00000	39717	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5489.00000	5407	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		53700.00000	53690	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2807.00000	2752	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		70194.00000	70211	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1306.00000	1273	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		88233.00000	88272	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		550.00000	532	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		107387.00000	107442	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		65125.00000	64991	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		5496.00000	5434	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		79986.00000	79864	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3521.00000	3471	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		95225.00000	95114	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2230.00000	2191	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.37300	8.37100		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		35868.00000	35711	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		26776.00000	26761	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		43809.00000	43645	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		20789.00000	20766	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		45928.00000	45763	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		19457.00000	19433	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		48097.00000	47931	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		18188.00000	18163	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		57258.00000	57089	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		13719.00000	13692	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.34200	8.34000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		44177.00000	44033	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		33166.00000	33161	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		51779.00000	51630	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		27179.00000	27169	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		53780.00000	53630	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		25813.00000	25801	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		42569.00000	42435	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		11247.00000	11251	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		64353.00000	64198	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		19728.00000	19711	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.11800	8.10300		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.20	Call		18464.00000	16966	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		7287.00000	7528	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		22359.00000	20772	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		5482.00000	5634	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		26615.00000	24961	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		4078.00000	4162	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		45841.00000	44081	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1065.00000	1043	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		71831.00000	70079	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		130.00000	117	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		6865.00000	5916	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		18904.00000	19694	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1035.00000	776	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		43053.00000	44532	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		59.00000	36	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		73163.00000	74878	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		105348.00000	107086	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		138796.00000	140535	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		173507.00000	175246	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		97702.00000	95961	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		11.00000	9	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		209534.00000	211273	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.09700	8.08200		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		28397.00000	27441	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		37935.00000	38712	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		40551.00000	39401	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		27020.00000	27603	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		47528.00000	46292	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		22705.00000	23203	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		62965.00000	61584	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		16036.00000	16388	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		83576.00000	82060	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		9876.00000	10093	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		43920.00000	42727	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		24724.00000	25263	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		16544.00000	15851	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		55864.00000	56903	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		8408.00000	7967	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		78600.00000	79892	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		4017.00000	3764	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		106220.00000	107699	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1698.00000	1571	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		137100.00000	138706	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		629.00000	573	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		170471.00000	172148	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		202.00000	181	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		205778.00000	207490	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		105581.00000	103977	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6033.00000	6161	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.07400	8.05700		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		60406.00000	59135	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		38455.00000	39141	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		73426.00000	72025	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		29349.00000	29905	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		80374.00000	78912	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		25464.00000	25960	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		95029.00000	93459	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		18902.00000	19290	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		76866.00000	75434	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		27353.00000	27879	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.05000	8.03200		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		70771.00000	69458	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		46095.00000	46848	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		83420.00000	81989	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		36757.00000	37392	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		86731.00000	85272	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		34666.00000	35273	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		90097.00000	88611	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		32668.00000	33248	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		104079.00000	102491	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		25560.00000	26038	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.88900	8.91500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		257.00000	276	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4132.00000	3832	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		118.00000	126	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5229.00000	4917	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		177.00000	189	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4670.00000	4363	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		9.00000	9	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8216.00000	7897	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		11317.00000	10997	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		14439.00000	14120	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		17576.00000	17256	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		20725.00000	20406	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		23889.00000	23570	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		27066.00000	26747	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		36680.00000	36361	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		33462.00000	33142	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		30257.00000	29938	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.90100	8.93300		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2787.00000	2907	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4620.00000	4420	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2345.00000	2452	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5182.00000	4968	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2560.00000	2674	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4895.00000	4688	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1767.00000	1854	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6112.00000	5879	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1022.00000	1080	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7889.00000	7626	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		529.00000	563	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9926.00000	9640	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		239.00000	256	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12176.00000	11873	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		112.00000	121	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14599.00000	14287	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		48.00000	52	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		17094.00000	16778	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		19.00000	21	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19634.00000	19315	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		7.00000	8	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		22200.00000	21880	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		29986.00000	29666	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		27379.00000	27059	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24783.00000	24463	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.85500	8.89000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5051.00000	5181	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4586.00000	4444	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4295.00000	4410	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5382.00000	5226	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5458.00000	5595	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4219.00000	4084	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5252.00000	5385	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4400.00000	4261	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6330.00000	6481	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3544.00000	3423	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.77600	8.81400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5780.00000	5873	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6129.00000	6014	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6327.00000	6426	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5587.00000	5479	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6612.00000	6714	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5329.00000	5223	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6469.00000	6569	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5457.00000	5350	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7205.00000	7312	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4836.00000	4736	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.40900	8.40400		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.50	Call		9781.00000	9383	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		4158.00000	4055	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		16137.00000	15744	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		1809.00000	1710	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		11740.00000	11338	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		3205.00000	3097	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		13865.00000	13465	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		2429.00000	2322	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		21032.00000	20661	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		954.00000	877	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		34425.00000	34106	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		155.00000	130	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2924.00000	2654	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		12026.00000	12051	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		468.00000	383	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		24570.00000	24779	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		33.00000	23	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		39416.00000	39700	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		54951.00000	55244	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		70809.00000	71103	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		86967.00000	87261	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		103430.00000	103724	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		48221.00000	47923	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		18.00000	13	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.38700	8.38200		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21256.00000	21010	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		14492.00000	14534	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26542.00000	26278	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		11262.00000	11286	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		22956.00000	22703	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		13343.00000	13378	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24718.00000	24460	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		12267.00000	12296	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30358.00000	30084	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		9452.00000	9466	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		40904.00000	40613	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6107.00000	6105	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13818.00000	13611	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		21453.00000	21534	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8165.00000	8006	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		30460.00000	30590	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4311.00000	4203	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		41535.00000	41714	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2178.00000	2110	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		54602.00000	54822	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		999.00000	960	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		68902.00000	69151	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		413.00000	394	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		84079.00000	84348	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		154.00000	145	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		99872.00000	100151	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		52317.00000	52019	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		3877.00000	3866	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.36000	8.35400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		29555.00000	29302	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		21372.00000	21456	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		35915.00000	35641	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		16655.00000	16719	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		37609.00000	37330	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		15604.00000	15663	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		39342.00000	39059	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		14602.00000	14657	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		46652.00000	46353	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		11066.00000	11105	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.33300	8.32500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		34940.00000	34640	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		25357.00000	25497	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		41051.00000	40728	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		20654.00000	20772	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		42661.00000	42332	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		19584.00000	19696	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		44303.00000	43969	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		18555.00000	18661	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		51176.00000	50822	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		14833.00000	14919	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.33400	8.32400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3585.00000	3155	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		8808.00000	9081	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13877.00000	13176	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1599.00000	1601	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		19783.00000	19063	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		619.00000	602	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		16745.00000	16030	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		1016.00000	1004	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		22944.00000	22225	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		361.00000	345	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		29481.00000	28768	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		108.00000	98	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		367.00000	276	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		23507.00000	24119	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		12.00000	7	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		41495.00000	42193	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		60266.00000	60969	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		79499.00000	80202	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		99195.00000	99898	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		140024.00000	140727	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		119366.00000	120069	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.31600	8.30600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		13759.00000	13363	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		17657.00000	17955	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		23080.00000	22568	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		9731.00000	9912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		27560.00000	27009	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		7422.00000	7564	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		25270.00000	24738	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		8519.00000	8680	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		34969.00000	34369	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		4764.00000	4858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		29944.00000	29375	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		6435.00000	6559	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		48729.00000	48076	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2051.00000	2092	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7277.00000	7008	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		28825.00000	29250	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3359.00000	3201	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		42970.00000	43506	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1333.00000	1255	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		59431.00000	60047	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		449.00000	417	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		77469.00000	78131	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		136518.00000	137211	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		30.00000	27	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		116245.00000	116936	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		127.00000	116	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		96515.00000	97198	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.29100	8.27900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		29082.00000	28521	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		14079.00000	14341	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		37772.00000	37139	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		9447.00000	9637	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		40112.00000	39463	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		8495.00000	8668	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		42513.00000	41849	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		7617.00000	7775	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		52654.00000	51937	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		4792.00000	4898	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.26500	8.25100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		34770.00000	34148	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		18103.00000	18428	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		43037.00000	42345	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		13247.00000	13502	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		45237.00000	44529	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		12202.00000	12441	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		47486.00000	46763	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		11221.00000	11444	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		56936.00000	56156	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		7890.00000	8058	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.30900	8.29900		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		6314.00000	5734	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		9968.00000	10131	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		17589.00000	16806	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2791.00000	2751	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		23537.00000	22741	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		1489.00000	1437	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		20488.00000	19695	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		2056.00000	2007	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		33294.00000	32512	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		511.00000	472	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		26705.00000	25910	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		1060.00000	1010	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		50382.00000	49628	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		67.00000	56	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1259.00000	1035	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		23845.00000	24365	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		114.00000	79	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		42128.00000	42837	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		5.00000	3	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		61955.00000	62697	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		82411.00000	83155	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		103412.00000	104155	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		147096.00000	147840	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		124968.00000	125711	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.28900	8.27800		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		21274.00000	20769	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		23339.00000	23644	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		31631.00000	31026	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		15462.00000	15667	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		36360.00000	35721	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		13025.00000	13196	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		33961.00000	33338	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		14200.00000	14387	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		43931.00000	43249	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		9982.00000	10110	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		38824.00000	38169	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		11933.00000	12088	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		57690.00000	56955	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		6403.00000	6477	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13085.00000	12697	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		33851.00000	34273	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7209.00000	6942	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		47157.00000	47700	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3788.00000	3619	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		63413.00000	64053	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1807.00000	1710	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		81616.00000	82329	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		777.00000	727	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		101295.00000	102055	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		103.00000	94	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		143671.00000	144472	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		299.00000	277	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		122065.00000	122853	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.26600	8.25400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		42086.00000	41480	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		24367.00000	24636	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		50600.00000	49942	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		18792.00000	19008	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		52849.00000	52178	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		17561.00000	17764	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		55141.00000	54459	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		16391.00000	16583	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		64728.00000	64002	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		12300.00000	12448	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.24300	8.23000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		48878.00000	48253	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		29653.00000	29966	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		57064.00000	56391	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		23923.00000	24186	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		59207.00000	58522	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		22629.00000	22881	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		61388.00000	60691	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		21388.00000	21629	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		70454.00000	69714	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		16937.00000	17135	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.23800	8.22800		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		7389.00000	6765	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		5734.00000	5863	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		17827.00000	17058	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		1308.00000	1292	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		24332.00000	23557	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		503.00000	481	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		21011.00000	20236	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		827.00000	805	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		31224.00000	30457	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		165.00000	151	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		38255.00000	37495	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		46.00000	40	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		27748.00000	26977	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		294.00000	276	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		1245.00000	1017	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		18640.00000	19165	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		78.00000	52	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		37061.00000	37788	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		57126.00000	57878	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		77839.00000	78592	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		99145.00000	99897	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		121059.00000	121812	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		55744.00000	54991	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			8.21700	8.20600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		18739.00000	18218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		15458.00000	15759	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		27414.00000	26791	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		9415.00000	9613	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		32388.00000	31721	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		7149.00000	7304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		29853.00000	29207	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		8223.00000	8399	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		37726.00000	37022	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		5325.00000	5444	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		43374.00000	42640	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3890.00000	3978	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		35015.00000	34329	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		6185.00000	6321	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		10543.00000	10168	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		26118.00000	26565	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		5228.00000	4992	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		40184.00000	40770	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2250.00000	2123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		57127.00000	57822	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		829.00000	772	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		76185.00000	76949	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		258.00000	237	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		96668.00000	97468	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		67.00000	61	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		118125.00000	118940	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		58484.00000	57699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1622.00000	1660	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		15.00000	13	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		140331.00000	141151	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.19500	8.18300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		36854.00000	36210	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		13736.00000	13981	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		46573.00000	45860	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		9269.00000	9446	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		49155.00000	48427	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		8352.00000	8514	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		51791.00000	51049	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		7507.00000	7655	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		62806.00000	62016	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		4784.00000	4883	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.17200	8.15900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		41962.00000	41295	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		17325.00000	17614	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		51243.00000	50512	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		12565.00000	12789	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		53692.00000	52946	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		11549.00000	11759	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		56187.00000	55427	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		10598.00000	10794	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		66587.00000	65776	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		7393.00000	7538	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			236.23900	236.24700		4.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,943.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>2,943.00</b>