



# Daily MTM Report

Daily summary for 25/10/2006

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			8.60000	8.64000			0.00	0.00
R157 On 15/09/2015 Bond			8.41000	8.50000			0.00	0.00
R186 On 21/12/2026 Bond			8.09000	8.20500			0.00	0.00
R194 On 28/02/2008 Bond			8.96500	8.98000			0.00	0.00
R201 On 21/12/2014 Bond			8.40000	8.49000			0.00	0.00
R203 On 15/09/2017 Bond			8.29500	8.40500			0.00	0.00
R204 On 21/12/2018 Bond			8.28000	8.39000			0.00	0.00
R207 On 15/01/2020 Bond			8.23500	8.33000			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			103.09900	102.89400		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			239.04900	238.19100		4.10	0.00	672.00
GOVI On 02/11/2006 jGovi	230.00	Call		81910.00000	90490	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			243.97500	243.10400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		131088.00000	139775	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		48.00000	25	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			249.38100	248.49500		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		135552.00000	144230	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		602.00000	420	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			255.33400	254.35000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		140298.00000	149696	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1798.00000	1356	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.02800	9.07300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.75500	8.82700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.32500	8.41600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.15100	9.15800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.73400	8.79900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.68500	8.76200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.58500	8.66900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.56400	8.65100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.72600	8.72600		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.80100	8.80900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4413.00000	4394	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			9.15100	9.15800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4053.00000	4036	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		11.00000	11	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			9.35800	9.36700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4597.00000	4575	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		48.00000	49	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.34500	9.35900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4649.00000	4617	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		120.00000	122	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.31100	9.32200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4983.00000	4957	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		211.00000	213	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.22400	9.23300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24787.00000	24752	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20555.00000	20541	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.16700	9.17800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35084.00000	34887	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.19300	9.21100		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		12449.00000	12218	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8616.00000	8711	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.15700	9.18500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		13853.00000	13572	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15037.00000	15265	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.08500	9.12300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		16420.00000	16066	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18732.00000	19070	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.88900	8.94000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		67428.00000	65448	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			8.87900	8.93500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		5397.00000	4684	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		17963.00000	19498	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.84300	8.90600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		8682.00000	7803	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		22414.00000	24067	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.79500	8.86100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10972.00000	10029	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		26519.00000	28236	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.64600	8.71600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		96674.00000	92282	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			8.62900	8.70300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		3518.00000	2500	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		23111.00000	27038	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.59700	8.67600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		6313.00000	4961	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		27712.00000	31651	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.55400	8.63800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		8278.00000	6747	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		32229.00000	36343	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.72500	7.72600		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.99000	7.99800		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.37300	8.38600		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25200	8.25700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.50000	8.49900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.75900	8.74800		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.56200	8.54900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.76000	8.74500		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			236.83400	236.30000		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.61000	8.65000		4.25	0.00	503.00
R153 On 02/11/2006 Bond Future	8.55	Call		1611.00000	1942	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		5084.00000	4027	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		5124.00000	5959	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1665.00000	1111	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		1104.00000	1337	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		6319.00000	5164	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		12279.00000	13550	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		228.00000	111	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		84.00000	99	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		14058.00000	12685	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		726.00000	881	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		7686.00000	6453	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2.00000	2	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22820.00000	21432	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		31749.00000	30361	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		40766.00000	39378	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		49872.00000	48484	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		59067.00000	57679	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		68351.00000	66964	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		77727.00000	76340	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		20577.00000	21953	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		16.00000	5	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.66500	8.62500		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		8916.00000	8273	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		11363.00000	12022	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8136.00000	7527	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		12217.00000	12911	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		12442.00000	11666	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		8379.00000	8905	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7392.00000	6818	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		13111.00000	13840	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		17725.00000	16802	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5592.00000	5971	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4836.00000	4400	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		17137.00000	18004	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2576.00000	2297	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		23172.00000	24196	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1195.00000	1041	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		30164.00000	31311	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		543.00000	463	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		37960.00000	39182	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		223.00000	185	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46167.00000	47432	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		82.00000	67	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54633.00000	55920	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		8.00000	6	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		72011.00000	73312	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		27.00000	21	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		63264.00000	64560	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		23799.00000	22759	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3668.00000	3930	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.53400	8.58000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		12588.00000	13236	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		15035.00000	14276	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		15647.00000	16394	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		11989.00000	11330	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		16476.00000	17247	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		11298.00000	10663	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		17329.00000	18125	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		10634.00000	10024	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		20987.00000	21880	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		8250.00000	7736	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.47800	8.52500		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		16748.00000	17396	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		17460.00000	16770	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		19658.00000	20377	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		14692.00000	14073	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		20429.00000	21166	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		14050.00000	13448	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21218.00000	21972	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		13427.00000	12843	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		24541.00000	25364	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		11128.00000	10612	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.41500	8.55000		7.90	2.00	6.00
R157 On 02/11/2006 Bond Future	8.55	Call		6399.00000	12283	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		6399.00000	2339	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		3334.00000	7388	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		10690.00000	4800	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		16210.00000	24861	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1664.00000	371	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		10751.00000	18242	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		3450.00000	997	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		8420.00000	15154	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		4763.00000	1553	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		32591.00000	42383	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		171.00000	19	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		0.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		60450.00000	50506	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		4704.00000	9678	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		8375.00000	3405	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		547.00000	1686	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		22784.00000	13979	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		18.00000	83	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		41178.00000	31300	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		80111.00000	70167	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		100154.00000	90210	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		141418.00000	131474	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		120587.00000	110643	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		49969.00000	59904	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		9.00000	0	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		67172.00000	77116	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		0.00000	0	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		84064.00000	94008	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			8.42500	8.48500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		22693.00000	24881	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		21615.00000	19477	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		19040.00000	21003	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		25173.00000	22811	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		24655.00000	26953	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		19990.00000	17963	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		28824.00000	31337	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		17028.00000	15215	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		6244.00000	7142	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		49254.00000	45827	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		77185.00000	80997	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		3522.00000	3009	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		26699.00000	29106	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		18462.00000	16543	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		33302.00000	36019	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		14426.00000	12818	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		45808.00000	48970	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		9462.00000	8299	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		14231.00000	15855	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		31284.00000	28582	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		8110.00000	9201	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		43634.00000	40399	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4045.00000	4688	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		58389.00000	54707	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1948.00000	2298	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		75469.00000	71493	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		847.00000	1017	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		93907.00000	89751	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		331.00000	404	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		113301.00000	109049	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		59578.00000	63090	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		6082.00000	5269	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		74197.00000	77967	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3865.00000	3309	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		89284.00000	93238	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2422.00000	2050	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.36000	8.45700		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		32098.00000	35751	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		29077.00000	25880	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		39625.00000	43771	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		22675.00000	19971	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		41646.00000	45911	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		21245.00000	18661	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		43720.00000	48103	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		19881.00000	17415	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		52525.00000	57358	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		15057.00000	13041	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.32500	8.42600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		40528.00000	44294	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		35451.00000	32245	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		47808.00000	51969	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		29142.00000	26331	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		49732.00000	53989	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		27699.00000	24984	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		38240.00000	43059	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		12852.00000	10698	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		59940.00000	64662	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		21249.00000	18998	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.08900	8.20400		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.20	Call		9073.00000	16655	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		9530.00000	3852	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		12179.00000	21004	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		6936.00000	2501	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		15824.00000	25741	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		4921.00000	1578	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		34074.00000	46580	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		932.00000	178	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		60123.00000	73332	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		56.00000	5	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		1826.00000	4483	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		25499.00000	14897	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		71.00000	259	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		53723.00000	40650	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		0.00000	2	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		84738.00000	71480	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		116981.00000	103721	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		150430.00000	137170	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		185141.00000	171881	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		86058.00000	99317	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		2.00000	0	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		221168.00000	207908	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.06800	8.18500		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		33100.00000	40392	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		31392.00000	25239	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		22302.00000	28059	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		43664.00000	35977	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		39460.00000	47477	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		26462.00000	21034	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		53844.00000	63147	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		18738.00000	14597	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		73454.00000	84085	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		11578.00000	8764	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		36155.00000	43816	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		28782.00000	22999	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		12240.00000	16102	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		63383.00000	53800	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		5763.00000	8000	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		87779.00000	76571	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2548.00000	3707	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		116575.00000	104289	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		986.00000	1507	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		148212.00000	135288	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		331.00000	531	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		181996.00000	168752	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		95.00000	161	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		217495.00000	204116	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		94784.00000	106378	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7060.00000	5209	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.04200	8.16200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		52804.00000	60577	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		42870.00000	36895	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		65003.00000	73770	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		32942.00000	27961	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		71570.00000	80809	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		28677.00000	24168	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		85536.00000	95650	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		21426.00000	17793	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		68250.00000	77255	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		30754.00000	26011	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.01500	8.13800		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		63229.00000	71240	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		50646.00000	44607	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		75176.00000	84037	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		40606.00000	35418	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		78320.00000	87386	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		38348.00000	33365	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		81524.00000	90792	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		36187.00000	31406	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		94892.00000	104928	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		28466.00000	24453	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.97500	8.99500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		45.00000	41	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4902.00000	4653	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		13.00000	11	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6104.00000	5857	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		25.00000	22	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5499.00000	5250	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		0.00000	0	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9188.00000	8943	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		12297.00000	12052	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		15420.00000	15175	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		18557.00000	18311	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		21706.00000	21461	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		24870.00000	24625	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		28047.00000	27802	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		37661.00000	37416	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		34443.00000	34197	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		31238.00000	30993	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.01200	9.03400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2284.00000	2350	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5126.00000	4973	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1891.00000	1949	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5738.00000	5576	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2082.00000	2144	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5426.00000	5268	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1387.00000	1433	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6742.00000	6567	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		762.00000	790	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8638.00000	8446	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		369.00000	384	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10776.00000	10571	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		154.00000	161	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13101.00000	12888	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		67.00000	70	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15564.00000	15347	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		27.00000	28	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18082.00000	17864	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		10.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20634.00000	20415	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23206.00000	22986	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		30996.00000	30776	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28388.00000	28169	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25791.00000	25572	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.98400	9.00500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4719.00000	4788	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4758.00000	4664	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4529.00000	4596	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4955.00000	4860	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3819.00000	3878	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5797.00000	5694	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4914.00000	4985	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4565.00000	4474	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5741.00000	5821	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3846.00000	3764	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.92500	8.94300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5905.00000	5944	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5867.00000	5808	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5378.00000	5415	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6429.00000	6367	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6179.00000	6220	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5598.00000	5541	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6041.00000	6081	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5731.00000	5673	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6752.00000	6795	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5085.00000	5031	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.40000	8.49000		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.50	Call		5391.00000	8299	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		4807.00000	2442	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		11071.00000	15255	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		1782.00000	692	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		7049.00000	10430	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		3552.00000	1661	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		8951.00000	12763	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		2553.00000	1091	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		15834.00000	20564	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		794.00000	251	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		29299.00000	34517	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		68.00000	12	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		818.00000	1565	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		14960.00000	10433	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		39.00000	90	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		29180.00000	23957	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		0.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		44422.00000	39149	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		59988.00000	54715	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		75848.00000	70574	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		92006.00000	86732	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		108469.00000	103195	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		43168.00000	48439	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3.00000	0	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.37800	8.47200		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		17930.00000	20801	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		16330.00000	13807	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		22841.00000	26126	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		12726.00000	10616	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		19500.00000	22512	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		15051.00000	12669	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		21138.00000	24288	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		13851.00000	11606	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		26436.00000	29976	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		10694.00000	8840	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		36532.00000	40620	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6900.00000	5593	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		11197.00000	13344	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		23996.00000	20749	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		6289.00000	7737	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		33748.00000	29803	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3118.00000	3980	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		45506.00000	40973	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1478.00000	1947	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		59066.00000	54141	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		631.00000	858	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		73698.00000	68531	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		241.00000	339	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		89071.00000	83774	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		82.00000	119	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		104965.00000	99607	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		47635.00000	52139	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4359.00000	3468	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.34800	8.44500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		26372.00000	29298	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		23299.00000	20776	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		32391.00000	35700	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		18242.00000	16102	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		34004.00000	37407	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		17110.00000	15064	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		35659.00000	39153	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		16029.00000	14075	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		42675.00000	46520	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		12200.00000	10596	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.31600	8.41700		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		31840.00000	34859	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		27309.00000	24779	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		37671.00000	41010	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		22327.00000	20118	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		39214.00000	42632	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		21189.00000	19059	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		40790.00000	44285	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		20094.00000	18041	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		47412.00000	51206	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		16121.00000	14367	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.29500	8.40500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		8519.00000	14751	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		1917.00000	431	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1003.00000	2858	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		11902.00000	6038	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		14101.00000	21293	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		613.00000	87	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		11174.00000	17973	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		1121.00000	202	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		17219.00000	24660	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		312.00000	34	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		23762.00000	31419	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		65.00000	4	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		21.00000	102	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		28836.00000	21199	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		47159.00000	39441	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		65942.00000	58224	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		85175.00000	77457	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		104871.00000	97153	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		145700.00000	137982	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		125041.00000	117323	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.27600	8.39000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		19082.00000	23959	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		11542.00000	8524	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10778.00000	14232	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		20485.00000	16044	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		23205.00000	28612	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		8876.00000	6388	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		21089.00000	26236	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		10147.00000	7398	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		30157.00000	36271	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		5762.00000	3980	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		25425.00000	31081	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		7726.00000	5486	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		43387.00000	50379	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2518.00000	1616	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5332.00000	7454	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		32690.00000	26916	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2271.00000	3379	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		47692.00000	40904	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		820.00000	1304	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		64728.00000	57316	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		248.00000	422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		83077.00000	75357	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		142324.00000	134431	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		13.00000	25	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		122037.00000	114154	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		62.00000	113	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		102260.00000	94416	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.24700	8.36400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		25274.00000	30118	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		16077.00000	12918	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		33433.00000	39054	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		10914.00000	8532	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		35653.00000	41454	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		9842.00000	7639	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		37940.00000	43913	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		8851.00000	6820	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		47686.00000	54269	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		5630.00000	4210	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.21600	8.33600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		31083.00000	35945	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		20147.00000	16906	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		38920.00000	44418	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		14861.00000	12255	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		41020.00000	46668	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		13716.00000	11261	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		43173.00000	48967	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		12639.00000	10329	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		52273.00000	58603	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		8958.00000	7186	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.27900	8.39000		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		11118.00000	17325	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3058.00000	1038	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		2327.00000	4834	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		12719.00000	6999	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		16724.00000	23914	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		1414.00000	378	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		13805.00000	20559	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		2111.00000	638	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		26400.00000	34336	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		354.00000	63	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		19825.00000	27349	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		918.00000	216	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		43599.00000	51806	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		21.00000	2	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		162.00000	469	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		29487.00000	21567	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3.00000	10	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		48754.00000	40535	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		68688.00000	60461	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		89149.00000	80922	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		110149.00000	101922	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		153834.00000	145607	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		131705.00000	123479	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.25900	8.37300		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17361.00000	21228	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		26389.00000	21892	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		26816.00000	31787	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		17611.00000	14218	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		31231.00000	36607	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		14859.00000	11872	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		28985.00000	34162	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		16188.00000	13000	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		38390.00000	44321	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		11404.00000	8971	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		33549.00000	39118	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		13622.00000	10827	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		51623.00000	58303	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		7299.00000	5615	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		10172.00000	12909	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		37902.00000	32275	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		5273.00000	6992	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		52185.00000	45540	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2604.00000	3588	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		69192.00000	61811	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1157.00000	1659	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		87930.00000	80068	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		460.00000	687	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		107941.00000	99804	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		50.00000	82	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		150582.00000	142250	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		162.00000	253	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		128892.00000	120618	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.23300	8.34900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		37557.00000	42448	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		26732.00000	23197	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		45633.00000	51099	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		20718.00000	17758	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		47778.00000	53383	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		19384.00000	16562	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		49971.00000	55711	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		18115.00000	15428	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		59190.00000	65439	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		13656.00000	11478	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.20600	8.32500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		44493.00000	49461	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		32091.00000	28503	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		52311.00000	57765	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		25992.00000	22890	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		54367.00000	59939	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		24610.00000	21627	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		56461.00000	62149	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		23284.00000	20416	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		65204.00000	71335	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		18509.00000	16085	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.23400	8.32900		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2623.00000	5392	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		8534.00000	4189	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		10698.00000	16546	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		1745.00000	479	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		16827.00000	23483	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		564.00000	106	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		13641.00000	19966	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		1023.00000	234	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		23633.00000	30624	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		141.00000	17	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		30669.00000	37759	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		27.00000	2	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		20179.00000	27046	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		291.00000	44	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		121.00000	371	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		25082.00000	18218	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		1.00000	4	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		44549.00000	37438	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		64691.00000	57577	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		85405.00000	78291	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		106710.00000	99596	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		128625.00000	121511	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		48177.00000	55291	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.21300	8.31000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		14361.00000	17887	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		18810.00000	15129	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		22003.00000	26544	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		11734.00000	9067	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		26523.00000	31532	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		9014.00000	6816	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		24208.00000	28988	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		10309.00000	7881	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		31460.00000	36897	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		6790.00000	5020	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		36766.00000	42581	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		5013.00000	3619	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		28942.00000	34171	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		7843.00000	5865	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		7534.00000	9814	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		30840.00000	25912	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3435.00000	4700	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		46122.00000	40179	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1340.00000	1933	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		63948.00000	57332	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		441.00000	672	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		83527.00000	76551	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		121.00000	195	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		104261.00000	97128	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		27.00000	47	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		125815.00000	118627	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		51271.00000	57790	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		2141.00000	1452	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5.00000	9	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		148052.00000	140849	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.18900	8.28800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		31550.00000	36168	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		16177.00000	13495	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		40630.00000	45899	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		11071.00000	9040	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		43068.00000	48487	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		10010.00000	8129	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		45568.00000	51130	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		9029.00000	7291	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		56109.00000	62179	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		5832.00000	4602	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.16300	8.26500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		36785.00000	41449	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		19902.00000	17107	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		45514.00000	50740	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		14589.00000	12356	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		47835.00000	53193	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		13446.00000	11344	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		50207.00000	55693	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		12372.00000	10398	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		60163.00000	66117	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		8723.00000	7217	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			236.26000	235.42500		4.00	0.00	500.00
<b>Total for Derivatives:</b>							<b>2.00</b>	<b>2,723.00</b>
<b>Grand Total:</b>							<b>2.00</b>	<b>2,723.00</b>