



Daily MTM Report

Daily summary for 09/10/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.74500	8.74000			0.00	0.00
R157 On 15/09/2015 Bond			8.67500	8.66500			0.00	0.00
R186 On 21/12/2026 Bond			8.39000	8.37500			0.00	0.00
R194 On 28/02/2008 Bond			9.03500	9.03000			0.00	0.00
R201 On 21/12/2014 Bond			8.66500	8.65000			0.00	0.00
R203 On 15/09/2017 Bond			8.60000	8.59000			0.00	0.00
R204 On 21/12/2018 Bond			8.58000	8.57000			0.00	0.00
R207 On 15/01/2020 Bond			8.55400	8.54400			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRDI On 02/11/2006 Index Future			102.29200	102.23900		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			236.39800	236.31900		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		63255.00000	64015	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		65.00000	35	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.29100	241.21300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		112421.00000	113165	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		291.00000	255	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			246.66200	246.58300		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		117347.00000	118047	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1517.00000	1427	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.49800	252.59700		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		124217.00000	123239	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3247.00000	3259	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.14900	9.12900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.96000	8.94200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.68300	8.65600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.24000	9.21700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.92200	8.90800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88800	8.87600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.80300	8.78900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.79100	8.77500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.56300	8.55400		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.78100	8.78400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4352.00000	4345	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			9.28700	9.28100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4353.00000	4366	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		13.00000	12	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			9.44700	9.42000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4731.00000	4792	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		54.00000	49	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.42700	9.46900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4910.00000	4813	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		114.00000	120	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.43000	9.36100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5091.00000	5249	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		217.00000	195	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.22900	9.22200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25203.00000	25142	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20992.00000	20913	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.24100	9.22600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35952.00000	36214	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15.00000	7	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.27400	9.26100		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		13842.00000	13831	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9102.00000	8857	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.23300	9.22300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		14852.00000	14832	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15345.00000	15143	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.16300	9.15800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17272.00000	17225	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18947.00000	18809	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.02600	9.01000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		70131.00000	70749	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			9.03100	9.01300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		7291.00000	7418	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		16732.00000	16140	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.00300	8.98500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		10472.00000	10646	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		21036.00000	20489	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.96400	8.94700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		12781.00000	12959	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		24874.00000	24369	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.83500	8.82500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		103462.00000	104064	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			8.82800	8.81800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		6413.00000	6502	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		18370.00000	17796	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.80000	8.79000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		9279.00000	9412	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		23092.00000	22560	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.76600	8.75600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		11307.00000	11458	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		27381.00000	26866	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.69600	7.71100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.97800	8.00100		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.39400	8.41800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.27300	8.28700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.52300	8.54200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.78000	8.80400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.57500	8.59500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.77400	8.79600		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			234.92500	234.83700		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.78500	8.78500		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.75	Call		4761.00000	4457	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5969.00000	5665	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		2152.00000	1907	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10293.00000	10048	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		1704.00000	1483	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11587.00000	11366	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		9962.00000	9691	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2578.00000	2308	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		414.00000	319	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		19055.00000	18960	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		1329.00000	1134	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12956.00000	12761	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		62.00000	40	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		27548.00000	27526	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		5.00000	3	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		36421.00000	36419	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		45434.00000	45434	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		54540.00000	54540	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		63734.00000	63734	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		73019.00000	73019	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		82395.00000	82395	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		16831.00000	16664	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		939.00000	772	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.74900	8.74300		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		11266.00000	11025	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11039.00000	10992	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		8090.00000	7874	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14373.00000	14351	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6723.00000	6522	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		16278.00000	16272	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		16086.00000	15825	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7788.00000	7722	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7390.00000	7181	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15307.00000	15293	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4434.00000	4269	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20571.00000	20600	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2409.00000	2291	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26841.00000	26918	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1155.00000	1081	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33959.00000	34080	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		553.00000	509	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41806.00000	41957	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		243.00000	219	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		50023.00000	50194	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		97.00000	86	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58484.00000	58667	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		12.00000	10	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		75851.00000	76044	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		35.00000	31	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		67108.00000	67298	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		21715.00000	21446	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5420.00000	5345	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.70700	8.70200		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		14320.00000	14140	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		14381.00000	14353	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11515.00000	11347	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		17681.00000	17665	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		15082.00000	14900	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		13623.00000	13593	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		15868.00000	15684	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		12893.00000	12860	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		19253.00000	19061	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		10235.00000	10195	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.65100	8.64700		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	8.70	Call		18331.00000	18184	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		16830.00000	16796	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15603.00000	15462	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		19780.00000	19752	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		19055.00000	18907	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		16141.00000	16106	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		19797.00000	19647	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		15471.00000	15435	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		22929.00000	22776	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12981.00000	12941	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.68000	8.68000		7.90	0.00	49.00
R157 On 02/11/2006 Bond Future	8.65	Call		10083.00000	9448	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		12263.00000	11628	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		8423.00000	7803	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		14245.00000	13625	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		4531.00000	4018	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		21367.00000	20854	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		13948.00000	13316	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8882.00000	8250	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		26469.00000	25995	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3529.00000	3055	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		6945.00000	6352	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		16425.00000	15832	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		29.00000	16	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		69958.00000	69945	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		5649.00000	5092	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		18800.00000	18243	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		1595.00000	1298	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		33312.00000	33015	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		287.00000	199	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		50928.00000	50840	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		89593.00000	89592	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		109634.00000	109634	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		150898.00000	150898	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		130067.00000	130067	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		41663.00000	41409	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1182.00000	929	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		58016.00000	57916	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		323.00000	224	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		74659.00000	74628	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		75.00000	45	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.67300	8.66200		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		23831.00000	23130	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24684.00000	24763	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5043.00000	4732	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		60701.00000	61171	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		15535.00000	14949	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		34317.00000	34512	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		20269.00000	19611	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		28253.00000	28376	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		67560.00000	66691	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6546.00000	6457	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		22011.00000	21331	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		26423.00000	26523	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		27698.00000	26959	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21471.00000	21513	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		38748.00000	37938	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		15051.00000	15022	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		18606.00000	17971	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		30176.00000	30322	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		11541.00000	11036	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		41242.00000	41517	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6550.00000	6184	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		54723.00000	55137	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3275.00000	3042	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		70268.00000	70815	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1619.00000	1478	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		87788.00000	88427	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		733.00000	656	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		106441.00000	107144	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		302.00000	264	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		125921.00000	126664	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		51221.00000	50370	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10374.00000	10304	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		64762.00000	63894	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		7078.00000	6991	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		78986.00000	78117	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4773.00000	4684	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.64900	8.63900		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		33805.00000	33209	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29579.00000	29676	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		27200.00000	26653	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		36902.00000	37049	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		35592.00000	34984	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		27914.00000	28001	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		37432.00000	36814	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		26316.00000	26392	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		45309.00000	44653	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20564.00000	20603	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.62000	8.61000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		41868.00000	41309	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		35777.00000	35896	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		35310.00000	34788	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		42807.00000	42964	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		43610.00000	43042	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		34151.00000	34263	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		30957.00000	30438	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		18143.00000	18303	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		52915.00000	52308	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26798.00000	26870	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.39000	8.37500		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.30	Call		12266.00000	10680	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		20681.00000	20766	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		8004.00000	6703	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		27779.00000	28150	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		24344.00000	22389	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		10519.00000	10236	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		44456.00000	42458	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3707.00000	3380	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		9963.00000	8514	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		24037.00000	24261	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		2803.00000	2112	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		45794.00000	46775	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		478.00000	296	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		73447.00000	74937	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		44.00000	20	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		104099.00000	105748	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		3.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		136300.00000	137971	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		169748.00000	171420	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		204458.00000	206130	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		67832.00000	65973	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1092.00000	906	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		240486.00000	242158	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.37600	8.36100		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		31773.00000	30528	12.65	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	8.30	Put		38582.00000	39002	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		26436.00000	25291	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		44536.00000	45056	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		44150.00000	42732	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		28852.00000	29100	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		61357.00000	59789	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19288.00000	19386	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		28977.00000	27782	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		41411.00000	41882	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		17592.00000	16664	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		58762.00000	59499	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		9561.00000	8916	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		80512.00000	81532	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4497.00000	4109	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		106320.00000	107597	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2040.00000	1824	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		135874.00000	137324	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		824.00000	719	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		167858.00000	169418	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		294.00000	249	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		201767.00000	203388	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		92.00000	75	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		237299.00000	238948	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		80659.00000	78998	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		12742.00000	12747	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.35500	8.34000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		44617.00000	43458	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		54651.00000	55151	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		55318.00000	54043	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		43225.00000	43611	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		61136.00000	59809	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		38211.00000	38544	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		73636.00000	72216	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		29494.00000	29735	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		58189.00000	56888	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		40661.00000	41020	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.33300	8.31700		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		54381.00000	53207	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		61815.00000	62406	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		65070.00000	63793	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		50517.00000	51005	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		67901.00000	66599	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		47946.00000	48410	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		70793.00000	69467	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		45474.00000	45913	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		82939.00000	81525	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		36530.00000	36881	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			9.08100	9.07300		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		266.00000	206	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6078.00000	6115	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		144.00000	105	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7191.00000	7250	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		198.00000	149	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6627.00000	6676	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		22.00000	13	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		10165.00000	10254	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		2.00000	1	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		13254.00000	13351	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		16375.00000	16473	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		19512.00000	19610	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		22662.00000	22760	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		25825.00000	25923	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		29002.00000	29100	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		38617.00000	38714	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		35398.00000	35496	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		32193.00000	32291	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.14100	9.13400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2209.00000	2140	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6049.00000	6050	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1842.00000	1778	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6686.00000	6692	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2020.00000	1954	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6362.00000	6366	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1368.00000	1314	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7721.00000	7736	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		773.00000	734	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9647.00000	9678	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		391.00000	366	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11796.00000	11840	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		172.00000	158	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14117.00000	14173	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		81.00000	73	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16575.00000	16637	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		35.00000	31	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		19089.00000	19155	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		14.00000	12	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21636.00000	21704	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24206.00000	24275	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		31994.00000	32063	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		29387.00000	29456	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26790.00000	26860	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.11800	9.11400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4710.00000	4659	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5205.00000	5185	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4346.00000	4296	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5616.00000	5597	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4526.00000	4475	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5408.00000	5389	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3675.00000	3628	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6497.00000	6481	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5493.00000	5441	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4442.00000	4421	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.04700	9.04500		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6081.00000	6045	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6054.00000	6029	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		5947.00000	5911	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6191.00000	6166	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5814.00000	5779	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6331.00000	6306	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5303.00000	5268	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6908.00000	6884	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6637.00000	6601	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5524.00000	5499	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.66900	8.65300		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		8788.00000	7827	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		8961.00000	8922	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		6150.00000	5312	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		12115.00000	12200	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		5048.00000	4283	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		13926.00000	14084	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		7396.00000	6492	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		10460.00000	10479	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		11999.00000	10952	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6422.00000	6297	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		22270.00000	21162	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2501.00000	2315	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1516.00000	1141	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		25119.00000	25667	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		301.00000	189	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		38904.00000	39715	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		36.00000	18	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53920.00000	54824	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		3.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		69453.00000	70374	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		85310.00000	86233	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		101468.00000	102391	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		117931.00000	118853	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		34527.00000	33481	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		824.00000	701	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.65800	8.64200		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		18947.00000	18248	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		18495.00000	18700	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		16087.00000	15436	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		21302.00000	21554	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		14754.00000	14128	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		22818.00000	23095	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		17485.00000	16809	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		19862.00000	20089	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		22057.00000	21314	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		15978.00000	16139	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		31013.00000	30183	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		11045.00000	11118	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		9126.00000	8637	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		31588.00000	32003	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5104.00000	4759	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		42228.00000	42786	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2544.00000	2328	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54595.00000	55283	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1240.00000	1113	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		68492.00000	69268	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		552.00000	484	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		83283.00000	84119	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		223.00000	191	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		98717.00000	99588	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		82.00000	68	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		114628.00000	115518	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		41113.00000	40226	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7500.00000	7517	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.63600	8.62000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		27956.00000	27296	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		23544.00000	23769	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		22631.00000	22032	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29295.00000	29581	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		29392.00000	28719	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		22236.00000	22447	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		30871.00000	30184	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		20979.00000	21176	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		37187.00000	36449	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16449.00000	16596	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.61000	8.59400		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		27821.00000	27250	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		32922.00000	33215	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		33085.00000	32465	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27373.00000	27618	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		34486.00000	33854	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		26092.00000	26326	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		35919.00000	35276	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		24854.00000	25077	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		41975.00000	41290	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20315.00000	20495	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.60400	8.59300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		7895.00000	7076	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		7415.00000	7350	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		6278.00000	5521	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		9234.00000	9230	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		4897.00000	4213	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		11303.00000	11374	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		9746.00000	8881	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		5847.00000	5736	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14121.00000	13210	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3432.00000	3275	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1021.00000	752	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		24928.00000	25413	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		115.00000	66	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		41938.00000	42644	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		6.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60174.00000	60924	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		78950.00000	79704	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		98183.00000	98937	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		117879.00000	118633	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		158708.00000	159462	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		138050.00000	138804	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.59500	8.58400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		16693.00000	16104	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		15611.00000	15766	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15048.00000	14483	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		17352.00000	17532	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13507.00000	12969	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		19214.00000	19420	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7362.00000	6969	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30317.00000	30667	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		22252.00000	21597	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		11103.00000	11193	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18444.00000	17831	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		13991.00000	14122	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		33410.00000	32683	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5788.00000	5806	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3554.00000	3304	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		44158.00000	44652	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1500.00000	1364	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		60167.00000	60775	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		548.00000	485	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		77702.00000	78383	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		171.00000	147	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		96247.00000	96967	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		155570.00000	156314	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		10.00000	8	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		135281.00000	136023	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		45.00000	38	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		115490.00000	116226	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.57400	8.56300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		19095.00000	18594	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		23318.00000	23551	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		25860.00000	25287	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		16761.00000	16923	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		27739.00000	27150	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		15346.00000	15493	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		29689.00000	29086	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		14019.00000	14150	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		38169.00000	37514	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9532.00000	9612	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.54800	8.53800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		24624.00000	24168	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		27136.00000	27339	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31347.00000	30840	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20735.00000	20888	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		33173.00000	32655	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		19317.00000	19457	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		35056.00000	34526	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		17969.00000	18098	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		43120.00000	42550	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		13252.00000	13342	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.58200	8.57200		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		10073.00000	9110	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		11666.00000	11426	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		8396.00000	7487	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		13623.00000	13437	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		2737.00000	2212	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		26416.00000	26614	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		11934.00000	10929	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		9912.00000	9630	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		18553.00000	17493	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5795.00000	5458	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		13974.00000	12939	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		8355.00000	8043	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		32372.00000	31388	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2082.00000	1821	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		587.00000	406	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		43199.00000	43740	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		76.00000	42	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		62115.00000	62804	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		7.00000	3	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		81982.00000	82701	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		102437.00000	103159	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		123437.00000	124160	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		167121.00000	167844	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		144993.00000	145716	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.57100	8.56100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		23336.00000	22672	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		24124.00000	24175	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		21506.00000	20861	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		25885.00000	25956	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		13694.00000	13164	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		36308.00000	36493	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		25243.00000	24561	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		22457.00000	22490	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		31403.00000	30674	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		18002.00000	17989	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		27225.00000	26526	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		20883.00000	20899	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		43123.00000	42342	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		12384.00000	12318	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		7921.00000	7525	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		49236.00000	49555	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4081.00000	3818	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		64578.00000	65030	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2050.00000	1886	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		82222.00000	82774	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		939.00000	848	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		101297.00000	101921	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		391.00000	345	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		121457.00000	122127	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		49.00000	41	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		164166.00000	164874	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		147.00000	126	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		142461.00000	143156	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.55200	8.54100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		31655.00000	31027	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		34566.00000	34717	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		38746.00000	38069	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		27567.00000	27669	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		40645.00000	39957	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		25987.00000	26078	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		42593.00000	41894	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		24473.00000	24553	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		50852.00000	50116	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		19053.00000	19097	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.53000	8.52000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		38189.00000	37635	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		39593.00000	39740	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		45187.00000	44596	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		32674.00000	32784	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		47039.00000	46439	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		31088.00000	31189	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		48930.00000	48322	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		29559.00000	29652	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		56874.00000	56236	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		23986.00000	24049	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.55500	8.54500		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		8729.00000	7874	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8366.00000	8237	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		7022.00000	6224	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10304.00000	10232	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		5551.00000	4822	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12497.00000	12495	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1785.00000	1393	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		23596.00000	23931	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		12842.00000	11919	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5249.00000	5053	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		17813.00000	16879	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3070.00000	2863	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		10671.00000	9774	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6683.00000	6513	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		264.00000	168	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		41125.00000	41755	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		21.00000	10	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		60469.00000	61185	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		80591.00000	81317	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		101305.00000	102032	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		122610.00000	123337	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		144525.00000	145252	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		32849.00000	32022	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		571.00000	472	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.54300	8.53200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18199.00000	17564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		16901.00000	17059	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16445.00000	15836	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		18758.00000	18942	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		14801.00000	14219	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		20743.00000	20954	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9304.00000	8843	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	8.25	Put		29964.00000	30297	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		22027.00000	21345	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		13568.00000	13679	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		26268.00000	25546	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10726.00000	10797	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		20060.00000	19400	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		15172.00000	15306	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4692.00000	4385	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44209.00000	44695	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2082.00000	1906	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		60980.00000	61597	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		804.00000	718	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		79623.00000	80330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		268.00000	232	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		99565.00000	100323	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		76.00000	64	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		120428.00000	121208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		18.00000	15	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		142017.00000	142807	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		38468.00000	37682	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5549.00000	5556	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		4.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		164262.00000	165054	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.52600	8.51500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		23369.00000	22801	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		24444.00000	24663	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		30849.00000	30212	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		17738.00000	17887	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		32900.00000	32248	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16290.00000	16424	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		35020.00000	34354	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		14929.00000	15049	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		44144.00000	43428	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		10315.00000	10386	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.50600	8.49500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		28311.00000	27768	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		27957.00000	28194	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		35703.00000	35102	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		21306.00000	21486	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		37699.00000	37084	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		19838.00000	20004	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		39751.00000	39124	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		18444.00000	18597	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		48494.00000	47822	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13582.00000	13690	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			233.66300	233.58500		4.00	0.00	500.00
Total for Derivatives:							0.00	2,900.00
Grand Total:							0.00	2,900.00