



Daily MTM Report

Daily summary for 11/10/2006

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			8.75500	8.73500			0.00	0.00
R157 On 15/09/2015 Bond			8.68000	8.66500			0.00	0.00
R186 On 21/12/2026 Bond			8.39500	8.37500			0.00	0.00
R194 On 28/02/2008 Bond			9.03500	9.02500			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			8.58500	8.57000			0.00	0.00
R207 On 15/01/2020 Bond			8.56200	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			102.22700	102.33800		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			236.22600	236.56000		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		65623.00000	62289	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		23.00000	29	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.11100	241.45600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		114786.00000	111374	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		226.00000	264	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			246.47300	246.82900		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		119623.00000	116213	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1333.00000	1483	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.44300	252.63200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		124452.00000	122689	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3132.00000	3259	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.14800	9.12400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.96200	8.94400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.67200	8.66900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.22800	9.24100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.92200	8.91100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.89700	8.88100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.80800	8.79500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.79300	8.78100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.58300	0.00000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.77400	8.78000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4343.00000	4328	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			9.26200	9.27000		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4325.00000	4306	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		12.00000	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			9.44200	9.46300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4828.00000	4779	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		47.00000	49	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.47400	9.47000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4909.00000	4917	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		111.00000	109	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.38100	9.41400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5211.00000	5133	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		198.00000	207	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.23500	9.24600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25138.00000	25101	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20870.00000	20860	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.22800	9.24400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36265.00000	35979	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		6.00000	5	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.26800	9.27000		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		13742.00000	13674	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8841.00000	8808	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.23500	9.22400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		14716.00000	14777	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15190.00000	15051	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.17400	9.14300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17022.00000	17260	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18970.00000	18644	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.02800	9.00200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		69821.00000	70825	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			9.03200	9.00500		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		6991.00000	7340	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		16752.00000	16021	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.00500	8.97700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		10210.00000	10607	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		21094.00000	20368	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.96600	8.93700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		12509.00000	12932	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		25004.00000	24260	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.84500	8.82600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		103544.00000	104699	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			8.83800	8.81900		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		6256.00000	6637	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		18149.00000	17272	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.81200	8.79300		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		9211.00000	9629	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		22828.00000	21983	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.77800	8.75800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		11237.00000	11688	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		27184.00000	26301	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.68700	7.69200		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.96300	7.97100		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.38000	8.38800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.26800	8.27200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.51700	8.52200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.77100	8.77900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.56700	8.57400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.76500	8.77300		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			234.79100	235.02000		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.76500	8.77500		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.75	Call		4513.00000	4570	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5376.00000	5088	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		1912.00000	1916	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		9708.00000	9367	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		1482.00000	1479	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11019.00000	10672	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		9849.00000	10012	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2121.00000	1938	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		309.00000	299	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18606.00000	18251	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		1128.00000	1120	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12410.00000	12058	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		37.00000	34	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		27178.00000	26830	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		36073.00000	35728	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		45089.00000	44744	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		54195.00000	53850	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		63389.00000	63044	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		72674.00000	72329	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		82050.00000	81705	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		16917.00000	17175	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		679.00000	592	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.75600	8.73700		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		11175.00000	10815	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10753.00000	11009	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		7988.00000	7689	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14077.00000	14394	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6620.00000	6353	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15981.00000	16330	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		16019.00000	15590	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7527.00000	7714	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7287.00000	7004	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15010.00000	15343	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4337.00000	4133	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20280.00000	20692	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2330.00000	2197	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26568.00000	27051	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1100.00000	1025	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33710.00000	34250	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		518.00000	477	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41577.00000	42152	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		223.00000	202	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		49809.00000	50404	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		87.00000	78	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58279.00000	58886	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		10.00000	9	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		75655.00000	76270	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		31.00000	27	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		66909.00000	67522	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		21681.00000	21196	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5191.00000	5323	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.71500	8.69400		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		14306.00000	13948	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		14123.00000	14405	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11486.00000	11173	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		17408.00000	17734	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		15072.00000	14704	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		13370.00000	13641	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		15863.00000	15484	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		12644.00000	12904	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		19268.00000	18847	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		10006.00000	10225	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.66200	8.63900		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		18332.00000	17963	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		16604.00000	16888	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15593.00000	15258	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		19543.00000	19860	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		19060.00000	18683	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15918.00000	16193	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		19804.00000	19419	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		15252.00000	15518	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		22951.00000	22533	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12776.00000	13010	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.70000	8.67000		7.90	2.00	47.00
R157 On 02/11/2006 Bond Future	8.65	Call		9573.00000	8339	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		11027.00000	11968	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		7893.00000	6788	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		12989.00000	14061	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		4032.00000	3314	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		20142.00000	21600	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		13523.00000	12045	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7731.00000	8429	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		26424.00000	24507	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2758.00000	3017	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		6411.00000	5438	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		15165.00000	16368	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		14.00000	8	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		69217.00000	71387	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		5126.00000	4283	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		17551.00000	18884	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		1278.00000	971	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		32270.00000	34138	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		188.00000	125	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		50103.00000	52216	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		88866.00000	91042	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		108908.00000	111084	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		150172.00000	152348	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		129341.00000	131517	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		42006.00000	39897	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		800.00000	867	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		58600.00000	56436	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		182.00000	193	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		75343.00000	73169	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		34.00000	35	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.67700	8.66200		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		23417.00000	22780	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24269.00000	24697	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4801.00000	4567	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		60459.00000	61289	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		15149.00000	14649	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		33931.00000	34496	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		19862.00000	19278	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		27846.00000	28327	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		67262.00000	66305	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6248.00000	6355	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		21600.00000	20989	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		26011.00000	26465	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		27282.00000	26595	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21055.00000	21432	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		38349.00000	37551	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		14652.00000	14918	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		18205.00000	17649	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		29775.00000	30283	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		11189.00000	10774	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		40890.00000	41539	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6273.00000	5990	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		54446.00000	55228	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3086.00000	2917	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		70079.00000	70974	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1498.00000	1402	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		87667.00000	88635	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		663.00000	614	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		106372.00000	107387	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		267.00000	244	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		125886.00000	126927	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		50861.00000	49977	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10014.00000	10194	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		64453.00000	63506	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6769.00000	6887	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		78732.00000	77742	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4519.00000	4593	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.65300	8.63800		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		33539.00000	32909	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29242.00000	29654	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		26929.00000	26373	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		36561.00000	37046	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		35328.00000	34681	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		27581.00000	27975	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		37171.00000	36506	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		25986.00000	26362	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		45066.00000	44333	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20251.00000	20560	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.62500	8.60900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		41646.00000	40997	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		35487.00000	35924	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		35083.00000	34495	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		42513.00000	43010	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		43390.00000	42726	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		33864.00000	34286	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		30840.00000	30160	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		17959.00000	18364	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		52709.00000	51974	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26524.00000	26875	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.39500	8.37500		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.30	Call		11053.00000	9837	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		19467.00000	20480	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		6925.00000	6006	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		26700.00000	28010	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		23146.00000	21409	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		9321.00000	9812	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		43680.00000	41580	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		2931.00000	3059	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		8807.00000	7741	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		22882.00000	24044	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		2159.00000	1752	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		45149.00000	46971	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		293.00000	212	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		73262.00000	75409	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		19.00000	12	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		104074.00000	106296	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		136298.00000	138527	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	171976	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	206687	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		67479.00000	65266	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		740.00000	755	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	242714	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.38100	8.36100		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		31175.00000	29965	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		37984.00000	38993	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		25855.00000	24767	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		43955.00000	45086	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		43544.00000	42107	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		28246.00000	29029	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		60796.00000	59124	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		18728.00000	19275	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		28388.00000	27238	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		40822.00000	41892	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		17070.00000	16229	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		58240.00000	59618	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		9156.00000	8606	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		80107.00000	81777	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4230.00000	3920	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		106053.00000	107962	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1879.00000	1718	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		135713.00000	137772	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		740.00000	667	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		167774.00000	169920	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		256.00000	227	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		201729.00000	203920	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		77.00000	67	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		237285.00000	239494	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		80173.00000	78321	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		12255.00000	12623	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.36000	8.33900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		44197.00000	42955	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		54120.00000	55201	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		54911.00000	53502	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		42707.00000	43622	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		60741.00000	59252	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		37705.00000	38540	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		73274.00000	71635	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		29022.00000	29706	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		57788.00000	56339	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		40149.00000	41023	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.33800	8.31700		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		53994.00000	52739	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		61428.00000	62489	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		64688.00000	63294	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		50135.00000	51057	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		67521.00000	66093	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		47567.00000	48454	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		70416.00000	68954	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		45097.00000	45951	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		82579.00000	80989	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		36171.00000	36896	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			9.07400	9.07000		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		202.00000	181	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5978.00000	6006	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		102.00000	89	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7112.00000	7148	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		145.00000	129	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6538.00000	6570	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		12.00000	10	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		10118.00000	10165	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1.00000	0	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		13216.00000	13265	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		16339.00000	16388	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		19475.00000	19524	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		22625.00000	22674	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		25788.00000	25837	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		28966.00000	29015	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		38580.00000	38629	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		35361.00000	35410	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		32156.00000	32205	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.12700	9.12400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2183.00000	2157	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5924.00000	5928	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1816.00000	1792	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6560.00000	6566	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1994.00000	1969	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6236.00000	6242	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1343.00000	1323	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7595.00000	7605	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		752.00000	737	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9526.00000	9542	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		375.00000	366	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11680.00000	11701	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		163.00000	158	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14008.00000	14033	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		75.00000	72	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16470.00000	16497	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		32.00000	31	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18986.00000	19014	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		13.00000	12	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21535.00000	21564	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24105.00000	24135	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		31894.00000	31924	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		29287.00000	29317	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26690.00000	26720	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.10000	9.09600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4730.00000	4703	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5086.00000	5090	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4363.00000	4337	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5494.00000	5499	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4544.00000	4518	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5288.00000	5292	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3686.00000	3662	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6369.00000	6375	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5521.00000	5492	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4330.00000	4332	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.02700	9.02300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		5966.00000	5945	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6091.00000	6091	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6101.00000	6080	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5954.00000	5955	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5832.00000	5812	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6229.00000	6230	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5318.00000	5298	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6804.00000	6805	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6660.00000	6638	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5428.00000	5428	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.66900	8.65400		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		8076.00000	7471	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		8306.00000	8567	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		5475.00000	4978	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		11498.00000	11866	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		4409.00000	3969	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		13345.00000	13770	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		6696.00000	6144	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		9818.00000	10131	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		11299.00000	10602	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5779.00000	5948	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		21747.00000	20913	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2035.00000	2066	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1159.00000	978	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		24820.00000	25504	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		187.00000	143	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		38847.00000	39669	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		17.00000	11	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53958.00000	54817	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		69509.00000	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		85368.00000	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		101526.00000	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		117988.00000	118853	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		34229.00000	33358	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		584.00000	578	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.65700	8.64200		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		18627.00000	18115	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		18176.00000	18510	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		15772.00000	15303	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		20987.00000	21365	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		14442.00000	13996	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		22506.00000	22906	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		17167.00000	16676	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		19544.00000	19900	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		21737.00000	21184	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		15659.00000	15953	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		30709.00000	30066	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		10740.00000	10944	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		8851.00000	8518	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		31314.00000	31827	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		4889.00000	4665	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		42013.00000	42635	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2397.00000	2263	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54449.00000	55162	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1147.00000	1072	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		68399.00000	69171	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		499.00000	461	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		83230.00000	84039	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		197.00000	180	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		98691.00000	99521	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		70.00000	63	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		114616.00000	115457	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		40841.00000	40130	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7229.00000	7365	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.63500	8.61900		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		27739.00000	27202	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		23272.00000	23619	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		22410.00000	21934	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29019.00000	29427	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		29178.00000	28626	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		21966.00000	22299	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		30659.00000	30092	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		20712.00000	21030	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		36990.00000	36367	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16197.00000	16459	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.60900	8.59300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		27645.00000	27175	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		32692.00000	33086	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		32914.00000	32394	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27147.00000	27492	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		34316.00000	33784	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		25869.00000	26201	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		35751.00000	35207	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		24633.00000	24953	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		41817.00000	41227	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20104.00000	20378	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.60300	8.59300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		7305.00000	6803	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		6825.00000	7008	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		5695.00000	5249	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		8651.00000	8889	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		4340.00000	3953	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		10746.00000	11045	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		9171.00000	8619	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		5272.00000	5405	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		13626.00000	12999	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		2937.00000	2995	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		759.00000	637	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		24666.00000	25230	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		64.00000	47	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		41887.00000	42556	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		2.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60170.00000	60854	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	79636	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	98869	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	118564	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	159394	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	138735	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.59400	8.58400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		16418.00000	15999	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		15336.00000	15594	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		14772.00000	14376	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		17076.00000	17357	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13233.00000	12861	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		18940.00000	19244	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7124.00000	6870	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30079.00000	30501	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21988.00000	21505	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		10839.00000	11033	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18170.00000	17729	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		13717.00000	13953	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		33196.00000	32626	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5575.00000	5681	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3381.00000	3230	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43986.00000	44511	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1397.00000	1319	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		60064.00000	60663	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		496.00000	463	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		77650.00000	78293	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		150.00000	138	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		96226.00000	96890	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		155570.00000	156246	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8.00000	7	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		135279.00000	135955	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		38.00000	35	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		115483.00000	116155	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.57200	8.56200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		18925.00000	18556	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		23080.00000	23379	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		25700.00000	25264	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		16534.00000	16766	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		27583.00000	27131	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		15124.00000	15340	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		29539.00000	29072	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		13802.00000	14003	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		38046.00000	37523	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9342.00000	9487	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.54700	8.53700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		24484.00000	24114	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		26930.00000	27219	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31216.00000	30793	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20538.00000	20774	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		33045.00000	32610	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		19122.00000	19346	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		34931.00000	34483	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		17778.00000	17990	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		43013.00000	42519	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		13080.00000	13245	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.58700	8.57200		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		9239.00000	8509	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		10832.00000	11186	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		11098.00000	10304	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		9075.00000	9366	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		7580.00000	6919	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		12807.00000	13230	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		2203.00000	1895	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		25882.00000	26658	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		17797.00000	16850	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5039.00000	5176	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		13150.00000	12299	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		7531.00000	7763	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		31900.00000	30830	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1610.00000	1625	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		390.00000	307	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		43002.00000	44003	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		38.00000	26	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		62077.00000	63150	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		81978.00000	83061	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		102436.00000	103520	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	124521	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	168206	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	146077	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.57600	8.56100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		22931.00000	22289	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		23718.00000	24149	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		21103.00000	20488	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		25483.00000	25941	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		13326.00000	12853	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		35939.00000	36540	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		24837.00000	24168	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		22051.00000	22455	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		31001.00000	30258	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		17600.00000	17930	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		26819.00000	26125	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		20477.00000	20855	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		42749.00000	41902	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		12010.00000	12236	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		7621.00000	7292	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		48936.00000	49679	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3867.00000	3663	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		64364.00000	65232	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1908.00000	1790	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		82081.00000	83036	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		856.00000	794	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		101214.00000	102225	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		347.00000	318	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		121414.00000	122458	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		41.00000	37	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		164158.00000	165227	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		127.00000	115	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		142441.00000	143502	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.55600	8.54100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		31337.00000	30726	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		34248.00000	34700	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		38433.00000	37751	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		27255.00000	27634	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		40335.00000	39636	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		25677.00000	26040	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		42286.00000	41570	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		24166.00000	24512	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		50562.00000	49782	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		18764.00000	19046	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.53500	8.51900		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		37965.00000	37326	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		39299.00000	39781	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		44971.00000	44269	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		32388.00000	32807	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		46826.00000	46108	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		30805.00000	31208	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		48720.00000	47987	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		29279.00000	29667	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		56679.00000	55888	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		23721.00000	24050	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.56300	8.54500		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		8071.00000	7246	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		7707.00000	8190	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		6371.00000	5646	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		9652.00000	10235	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4926.00000	4303	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		11872.00000	12557	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1400.00000	1138	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		23211.00000	24256	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		12230.00000	11227	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		4637.00000	4942	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		17309.00000	16171	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2566.00000	2736	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		10027.00000	9108	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6038.00000	6428	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		162.00000	116	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		41022.00000	42284	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		9.00000	5	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		60457.00000	61761	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		80590.00000	81898	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	102613	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	123918	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	145833	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		32667.00000	31379	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		390.00000	410	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.55100	8.53200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		17899.00000	17118	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		16602.00000	17190	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16145.00000	15410	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		18458.00000	19092	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		14502.00000	13813	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		20445.00000	21125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9032.00000	8524	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		29692.00000	30554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		21734.00000	20864	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		13275.00000	13775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25989.00000	25035	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10447.00000	10862	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		19762.00000	18936	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		14875.00000	15418	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4485.00000	4177	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44002.00000	45064	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1951.00000	1789	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		60848.00000	62056	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		734.00000	662	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		79553.00000	80850	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		237.00000	209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		99534.00000	100876	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		65.00000	56	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		120416.00000	121777	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15.00000	13	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		142014.00000	143381	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		38249.00000	37120	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5330.00000	5570	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		3.00000	2	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		164261.00000	165630	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.53400	8.51500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		23139.00000	22401	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		24214.00000	24834	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		30627.00000	29760	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		17515.00000	18008	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		32681.00000	31785	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16071.00000	16533	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		34806.00000	33880	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		14715.00000	15147	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		43953.00000	42918	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		10124.00000	10447	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.51400	8.49500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		28123.00000	27384	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		27768.00000	28377	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		35520.00000	34675	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		21124.00000	21626	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		37518.00000	36647	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		19657.00000	20134	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		39574.00000	38678	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		18266.00000	18718	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		48332.00000	47341	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13419.00000	13777	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			233.49600	233.82200		4.00	0.00	500.00
Total for Derivatives:							2.00	2,898.00
Grand Total:							2.00	2,898.00