



Daily MTM Report

Daily summary for 26/10/2006

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			8.43000	8.60000			0.00	0.00
R157 On 15/09/2015 Bond			8.18000	8.41000			0.00	0.00
R186 On 21/12/2026 Bond			7.83500	8.09000			0.00	0.00
R194 On 28/02/2008 Bond			8.82500	8.96500			0.00	0.00
R201 On 21/12/2014 Bond			8.17000	8.40000			0.00	0.00
R203 On 15/09/2017 Bond			8.06500	8.29500			0.00	0.00
R204 On 21/12/2018 Bond			8.04000	8.28000			0.00	0.00
R207 On 15/01/2020 Bond			7.99500	8.23500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRDI On 02/11/2006 Index Future			103.86100	103.09900		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			241.50100	239.04900		4.10	0.00	672.00
GOVI On 02/11/2006 jGovi	230.00	Call		90490.00000	115010	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		0.00000	0	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			246.47700	243.97500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		139775.00000	164774	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		25.00000	4	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			251.93600	249.38100		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		144230.00000	169502	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		420.00000	142	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			257.84900	255.33400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		149696.00000	174129	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1356.00000	639	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.88500	9.02800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.55600	8.75500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.12800	8.32500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.08600	9.15100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.54700	8.73400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.46200	8.68500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.38100	8.58500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.35300	8.56400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.72600	8.72600		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.79100	8.80100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4394.00000	4369	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			9.10400	9.15100		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4036.00000	3923	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		11.00000	13	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			9.27100	9.35800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4575.00000	4374	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		49.00000	58	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.24400	9.34500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4617.00000	4393	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		122.00000	143	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.18400	9.31100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4957.00000	4665	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		213.00000	252	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.10900	9.22400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24752.00000	24583	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20541.00000	20653	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.07800	9.16700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34887.00000	33294	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.07600	9.19300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		12218.00000	11034	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8711.00000	9653	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.01600	9.15700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		13572.00000	12353	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15265.00000	16615	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.92100	9.08500		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		16066.00000	14686	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19070.00000	20683	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.72800	8.88900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		65448.00000	59209	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.70400	8.87900		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		4684.00000	2956	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		19498.00000	24837	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.65800	8.84300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		7803.00000	5634	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		24067.00000	29383	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.60000	8.79500		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10029.00000	7619	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		28236.00000	33738	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.42000	8.64600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		92282.00000	77978	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			8.39500	8.62900		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		2500.00000	727	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		27038.00000	41091	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.35600	8.59700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		4961.00000	2185	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		31651.00000	45230	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.31100	8.55400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		6747.00000	3520	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		36343.00000	49680	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.72400	7.72500		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.98400	7.99000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.36300	8.37300		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.24700	8.25200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.49400	8.50000		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.75200	8.75900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.55700	8.56200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.75500	8.76000		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			238.65900	236.83400		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.45000	8.61000		4.25	20.00	523.00
R153 On 02/11/2006 Bond Future	8.55	Call		1942.00000	4782	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		4027.00000	1295	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		5959.00000	10612	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1111.00000	192	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		1337.00000	3636	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5164.00000	1891	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		13550.00000	19019	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		111.00000	8	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		99.00000	476	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		12685.00000	7490	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		881.00000	2661	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		6453.00000	2661	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2.00000	14	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		21432.00000	15872	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30361.00000	24789	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		39378.00000	33806	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		48484.00000	42912	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		57679.00000	52107	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		66964.00000	61391	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		76340.00000	70767	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		21953.00000	27521	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		5.00000	0	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.47000	8.66500		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		11666.00000	15408	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		8905.00000	6281	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		8273.00000	11375	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		12022.00000	8758	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7527.00000	10464	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		12911.00000	9482	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6818.00000	9588	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		13840.00000	10244	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		16802.00000	21252	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5971.00000	4054	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4400.00000	6510	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18004.00000	13747	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2297.00000	3656	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24196.00000	19188	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1041.00000	1804	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31311.00000	25708	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		463.00000	860	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39182.00000	33214	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		185.00000	371	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		47432.00000	41251	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		67.00000	143	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		55920.00000	49630	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		6.00000	15	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		73312.00000	66955	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		21.00000	50	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		64560.00000	58222	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		22759.00000	27775	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3930.00000	2580	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.34300	8.53400		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		13236.00000	16294	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		14276.00000	11472	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		16394.00000	19863	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		11330.00000	8936	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		17247.00000	20816	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		10663.00000	8369	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		18125.00000	21793	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		10024.00000	7830	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		21880.00000	25929	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		7736.00000	5923	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.28200	8.47800		4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.50	Call		17396.00000	20387	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		16770.00000	14156	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20377.00000	23661	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		14073.00000	11754	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21166.00000	24522	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		13448.00000	11201	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21972.00000	25400	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		12843.00000	10667	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		25364.00000	29071	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		10612.00000	8716	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.19000	8.41500		7.90	0.00	6.00
R157 On 02/11/2006 Bond Future	8.45	Call		7388.00000	19947	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		4800.00000	557	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		12283.00000	26916	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		2339.00000	170	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		24861.00000	41301	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		371.00000	10	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		18242.00000	34090	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		997.00000	44	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		15154.00000	30491	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		1553.00000	88	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		42383.00000	59167	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		19.00000	0	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		1.00000	26	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		50506.00000	33730	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		9678.00000	23389	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		3405.00000	314	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		1686.00000	8102	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		13979.00000	3593	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		83.00000	1031	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		31300.00000	15446	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		70167.00000	53365	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		90210.00000	73408	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		131474.00000	114672	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		110643.00000	93841	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		59904.00000	76706	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		0.00000	0	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		77116.00000	93918	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		0.00000	0	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		94008.00000	110810	8.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	9.75	Put		0.00000	0	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.19000	8.42500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		21003.00000	30428	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		22811.00000	15107	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		24881.00000	35170	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		19477.00000	12637	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		26953.00000	37656	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		17963.00000	11538	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		31337.00000	42829	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		15215.00000	9578	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		7142.00000	12049	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		45827.00000	33604	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		80997.00000	96755	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		3009.00000	1638	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		29106.00000	40211	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		16543.00000	10519	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		36019.00000	48240	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		12818.00000	7910	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		48970.00000	62704	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8299.00000	4904	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		15855.00000	23923	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		28582.00000	19521	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		9201.00000	14982	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		40399.00000	29052	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4688.00000	8379	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		54707.00000	41269	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2298.00000	4454	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		71493.00000	56520	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1017.00000	2148	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		89751.00000	73753	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		404.00000	933	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		109049.00000	92449	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		63090.00000	77941	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		5269.00000	2992	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		77967.00000	93600	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3309.00000	1814	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		93238.00000	109404	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2050.00000	1088	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.11400	8.36000		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		35751.00000	46350	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		25880.00000	18889	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		43771.00000	55578	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		19971.00000	14188	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		45911.00000	58006	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		18661.00000	13165	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		48103.00000	60479	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		17415.00000	12200	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		57358.00000	70785	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		13041.00000	8876	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.07500	8.32500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		44294.00000	54710	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		32245.00000	25185	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		51969.00000	63339	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		26331.00000	20226	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		53989.00000	65590	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		24984.00000	19110	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		43059.00000	56371	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		10698.00000	6535	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		64662.00000	77357	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		18998.00000	14217	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			7.83400	8.08900		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.00	Call		4483.00000	21655	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		14897.00000	1870	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		16655.00000	43153	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		3852.00000	152	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		21004.00000	48773	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		2501.00000	72	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		25741.00000	54394	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		1578.00000	33	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		46580.00000	76601	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		178.00000	1	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		73332.00000	103525	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5.00000	0	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		259.00000	4054	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		40650.00000	14248	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		2.00000	155	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		71480.00000	41435	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		0.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		103721.00000	73523	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		137170.00000	106972	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		171881.00000	141683	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		99317.00000	129515	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		207908.00000	177710	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			7.80600	8.06800		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		28059.00000	44903	12.21	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.00	Put		35977.00000	21886	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		40392.00000	60595	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		25239.00000	14509	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		47477.00000	69164	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		21034.00000	11787	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		63147.00000	87320	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		14597.00000	7836	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		84085.00000	110674	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		8764.00000	4419	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		43816.00000	64788	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		22999.00000	13036	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		16102.00000	28375	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		53800.00000	35139	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		8000.00000	15866	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		76571.00000	53503	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3707.00000	8200	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		104289.00000	77848	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1507.00000	3748	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		135288.00000	106595	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		531.00000	1496	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		168752.00000	138782	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		161.00000	515	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		204116.00000	173536	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		106378.00000	134594	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		5209.00000	2491	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.77700	8.04200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		60577.00000	80586	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		36895.00000	25702	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		73770.00000	95882	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		27961.00000	18872	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		80809.00000	103891	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		24168.00000	16048	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		95650.00000	120487	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		17793.00000	11428	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		77255.00000	99860	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		26011.00000	17414	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.74800	8.01500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		71240.00000	91119	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		44607.00000	33141	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		84037.00000	105710	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		35418.00000	25745	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		87386.00000	109486	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		33365.00000	24118	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		90792.00000	113307	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		31406.00000	22575	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		104928.00000	129002	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		24453.00000	17181	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.83200	8.97500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		41.00000	148	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4653.00000	3005	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		11.00000	45	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5857.00000	4137	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		22.00000	85	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5250.00000	3558	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		0.00000	1	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8943.00000	7188	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		0.00000	0	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12052.00000	10297	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		15175.00000	13420	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		18311.00000	16556	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		21461.00000	19706	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		24625.00000	22870	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		27802.00000	26047	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		37416.00000	35661	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		34197.00000	32442	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		30993.00000	29238	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.83500	9.01200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2350.00000	3083	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4973.00000	3935	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1949.00000	2601	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5576.00000	4457	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2144.00000	2836	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5268.00000	4190	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1433.00000	1967	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6567.00000	5331	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		790.00000	1145	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8446.00000	7030	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		384.00000	594	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10571.00000	9010	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		161.00000	268	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12888.00000	11224	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		70.00000	124	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15347.00000	13630	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		28.00000	52	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		17864.00000	16117	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		10.00000	20	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20415.00000	18654	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		3.00000	7	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		22986.00000	21219	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		30776.00000	29005	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28169.00000	26398	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25572.00000	23802	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.78700	8.98400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4788.00000	5589	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4664.00000	3937	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4596.00000	5377	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4860.00000	4113	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3878.00000	4579	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5694.00000	4867	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4985.00000	5806	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4474.00000	3767	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5821.00000	6721	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3764.00000	3135	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.70700	8.92500		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5944.00000	6554	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5808.00000	5231	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5415.00000	5989	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6367.00000	5755	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6220.00000	6847	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5541.00000	4981	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6081.00000	6699	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5673.00000	5105	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6795.00000	7457	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5031.00000	4506	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.16900	8.40000		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.50	Call		8299.00000	19752	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		2442.00000	197	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		15255.00000	28286	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		692.00000	26	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		10430.00000	22572	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		1661.00000	105	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		12763.00000	25422	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		1091.00000	53	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		20564.00000	34016	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		251.00000	5	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		34517.00000	48202	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		12.00000	0	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1565.00000	7283	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		10433.00000	2454	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		90.00000	1064	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		23957.00000	11234	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1.00000	36	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		39149.00000	25487	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		54715.00000	41018	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		70574.00000	56877	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		86732.00000	73035	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		103195.00000	89498	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		48439.00000	62136	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		0.00000	0	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.13700	8.37800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		20801.00000	29612	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		13807.00000	8619	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26126.00000	35914	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		10616.00000	6406	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		22512.00000	31661	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		12669.00000	7820	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24288.00000	33763	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		11606.00000	7083	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		29976.00000	40351	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		8840.00000	5216	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		40620.00000	52176	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		5593.00000	3150	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13344.00000	20318	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		20749.00000	13724	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		7737.00000	12779	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		29803.00000	20846	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3980.00000	7233	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		40973.00000	30228	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1947.00000	3858	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		54141.00000	42054	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		858.00000	1863	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		68531.00000	55538	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		339.00000	809	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		83774.00000	70246	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		119.00000	314	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		99607.00000	85804	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		52139.00000	64542	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		3468.00000	1873	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.10200	8.34800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		29298.00000	37759	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		20776.00000	15250	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		35700.00000	45101	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		16102.00000	11517	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		37407.00000	47031	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		15064.00000	10702	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		39153.00000	48997	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		14075.00000	9932	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		46520.00000	57184	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		10596.00000	7273	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.06600	8.31600		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		34859.00000	43209	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		24779.00000	19230	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		41010.00000	50134	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		20118.00000	15342	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		42632.00000	51942	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		19059.00000	14469	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		44285.00000	53779	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		18041.00000	13635	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		51206.00000	61399	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		14367.00000	10660	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.06400	8.29500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2858.00000	13730	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		6038.00000	440	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		14751.00000	30793	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		431.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		21293.00000	37677	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		87.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		17973.00000	34242	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		202.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		24660.00000	41096	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		34.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		31419.00000	47886	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		4.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		102.00000	2153	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		21199.00000	6780	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		0.00000	45	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		39441.00000	23015	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		58224.00000	41753	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		77457.00000	60987	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		97153.00000	80682	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		137982.00000	121511	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		117323.00000	100853	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.03700	8.27600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		14232.00000	23840	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		16044.00000	8828	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		23959.00000	36363	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		8524.00000	4104	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		28612.00000	41952	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		6388.00000	2904	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		26236.00000	39124	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		7398.00000	3462	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		36271.00000	50768	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		3980.00000	1653	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		31081.00000	44840	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		5486.00000	2421	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		50379.00000	66160	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1616.00000	572	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7454.00000	14013	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		26916.00000	16651	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3379.00000	7236	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		40904.00000	27937	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1304.00000	3221	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		57316.00000	42409	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		422.00000	1215	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		75357.00000	59325	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4.00000	21	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		134431.00000	117623	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		25.00000	99	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		114154.00000	97404	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		113.00000	383	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		94416.00000	77861	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.00500	8.24700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		30118.00000	41840	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		12918.00000	7815	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		39054.00000	52211	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		8532.00000	4865	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		41454.00000	54929	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		7639.00000	4289	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		43913.00000	57688	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		6820.00000	3770	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		54269.00000	69068	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		4210.00000	2184	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.97000	8.21600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		35945.00000	47348	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		16906.00000	11424	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		44418.00000	57027	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		12255.00000	7981	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		46668.00000	59555	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		11261.00000	7263	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		48967.00000	62121	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		10329.00000	6599	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		58603.00000	72716	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		7186.00000	4413	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.03900	8.27900		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		4834.00000	16804	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		6999.00000	857	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		17325.00000	34432	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		1038.00000	33	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		23914.00000	41655	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		378.00000	7	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		20559.00000	38048	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		638.00000	15	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		34336.00000	52385	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		63.00000	0	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		27349.00000	45248	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		216.00000	3	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		51806.00000	69916	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2.00000	0	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		469.00000	4093	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		21567.00000	7079	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		10.00000	277	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		40535.00000	22690	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		0.00000	4	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		60461.00000	42353	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		80922.00000	62810	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		101922.00000	83811	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		145607.00000	127495	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		123479.00000	105367	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.01100	8.25900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		21228.00000	31746	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		21892.00000	13878	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		31787.00000	44590	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		14218.00000	8488	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		36607.00000	50199	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		11872.00000	6931	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		34162.00000	47369	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		13000.00000	7675	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		44321.00000	58951	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		8971.00000	5069	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		39118.00000	53076	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		10827.00000	6251	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		58303.00000	74253	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		5615.00000	3032	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12909.00000	20875	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		32275.00000	21708	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6992.00000	12420	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		45540.00000	32434	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3588.00000	6948	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		61811.00000	46639	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1659.00000	3524	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		80068.00000	63400	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		687.00000	1607	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		99804.00000	82192	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		82.00000	236	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		142250.00000	123871	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		253.00000	654	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		120618.00000	102486	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.98100	8.23300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		42448.00000	54554	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		23197.00000	16658	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		51099.00000	64395	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		17758.00000	12408	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		53383.00000	66957	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		16562.00000	11492	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		55711.00000	69557	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		15428.00000	10629	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		65439.00000	80289	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		11478.00000	7683	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.95100	8.20600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		49461.00000	61384	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		28503.00000	21754	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		57765.00000	70696	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		22890.00000	17149	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		59939.00000	73110	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		21627.00000	16125	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		62149.00000	75555	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		20416.00000	15150	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		71335.00000	85628	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		16085.00000	11706	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			7.99400	8.23400		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		5392.00000	19706	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		4189.00000	192	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		16546.00000	34381	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		479.00000	3	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		23483.00000	41688	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		106.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		19966.00000	38044	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		234.00000	1	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		30624.00000	48917	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		17.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		37759.00000	56067	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		27046.00000	45312	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		44.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		371.00000	4782	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		18218.00000	4318	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		4.00000	231	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		37438.00000	19355	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	1	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		57577.00000	39267	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		78291.00000	59981	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		99596.00000	81286	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		121511.00000	103201	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		55291.00000	73602	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			7.96500	8.21300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		17887.00000	29503	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		15129.00000	7966	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		26544.00000	40538	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		9067.00000	4282	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		31532.00000	46534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		6816.00000	3038	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		28988.00000	43502	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.50	Put		7881.00000	3617	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		36897.00000	52765	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		5020.00000	2108	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		42581.00000	59170	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		3619.00000	1429	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		34171.00000	49624	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		5865.00000	2538	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9814.00000	18095	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		25912.00000	15414	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4700.00000	9839	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		40179.00000	26538	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1933.00000	4653	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		57332.00000	41274	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		672.00000	1882	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		76551.00000	58981	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		195.00000	641	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		97128.00000	78794	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		47.00000	181	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		118627.00000	99982	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		57790.00000	75605	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1452.00000	488	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		9.00000	42	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		140849.00000	122102	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.93800	8.18900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		36168.00000	49683	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		13495.00000	8149	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		45899.00000	60883	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		9040.00000	5163	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		48487.00000	63796	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		8129.00000	4577	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		51130.00000	66746	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		7291.00000	4046	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		62179.00000	78844	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		4602.00000	2406	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.90900	8.16300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		41449.00000	54644	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		17107.00000	11371	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		50740.00000	65224	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		12356.00000	7909	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		53193.00000	67971	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		11344.00000	7192	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		55693.00000	70753	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		10398.00000	6528	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		66117.00000	82184	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		7217.00000	4353	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			238.66000	236.26000		4.00	0.00	500.00
Total for Derivatives:							20.00	2,743.00
Grand Total:							20.00	2,743.00