



Daily MTM Report

Daily summary for 02/11/2006

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			8.27500	8.19000			0.00	0.00
R157 On 15/09/2015 Bond			8.14000	8.06500			0.00	0.00
R186 On 21/12/2026 Bond			7.83000	7.75500			0.00	0.00
R194 On 28/02/2008 Bond			8.70500	8.61000			0.00	0.00
R201 On 21/12/2014 Bond			8.12500	8.05000			0.00	0.00
R203 On 15/09/2017 Bond			8.03000	7.96000			0.00	0.00
R204 On 21/12/2018 Bond			8.01500	7.94000			0.00	0.00
R207 On 15/01/2020 Bond			7.96000	7.89000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
CRD1 On 01/02/2007 Index Future			106.46500	106.72500		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		14667.00000	13068	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		7417.00000	8418	0.00	0.00	0.00
CRDI On 02/11/2006 Index Future			104.50600	104.58700		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.91100	243.08200		4.10	838.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		130820.00000	129110	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			247.13300	248.05200		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		180521.00000	171331	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1.00000	1	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			252.62800	253.56900		3.89	151.00	121.00
GOVI On 03/05/2007 jGovi	235.00	Call		185748.00000	176368	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		58.00000	88	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			258.39400	259.25200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		187900.00000	179435	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		380.00000	495	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.78100	8.73500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.51800	8.45700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.05100	8.00600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.01900	9.00700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.49200	8.44400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.44200	8.38800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.34600	8.30800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.31500	8.27500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.77600	8.75900		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.77100	8.76500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4307.00000	4321	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 02/11/2006 jFra	7.00	Put		0.00000	0	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.08000	9.06900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3837.00000	3863	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		12.00000	11	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.15900	9.13900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4067.00000	4112	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		72.00000	68	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.14200	9.11900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4114.00000	4163	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		167.00000	160	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.04700	9.04000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4334.00000	4348	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		297.00000	293	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.94200	8.92700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24210.00000	24204	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20724.00000	20682	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.96300	8.94900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		30977.00000	31232	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			8.94900	8.92100		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		9317.00000	9506	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10759.00000	10437	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.88100	8.84000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		10749.00000	11021	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		18228.00000	17751	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.79300	8.73700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13079.00000	13469	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		22446.00000	21811	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.61400	8.56300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		52788.00000	54762	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			8.58300	8.53200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1632.00000	1880	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		30517.00000	28683	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.53100	8.47900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		3854.00000	4246	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		34917.00000	33177	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.47400	8.42100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		5680.00000	6145	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		39138.00000	37422	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.40500	8.34000		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 02/11/2006 jNote	7.25	Call			73036.00000	77213	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			8.37900		8.31500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call			376.00000	551	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put			46328.00000	42099	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.34000		8.27700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call			1514.00000	1918	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put			50109.00000	46156	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.29500		8.23500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call			2704.00000	3221	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put			54235.00000	50574	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.95400		7.95600		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.32400		8.32400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.75200		8.74700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.48500		8.48100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.74600		8.74200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.98400		8.98200		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.73900		8.74200		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			244.38800		245.15500		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call			33149.00000	28553	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put			17399.00000	20473	0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			240.04900		240.24300		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.21000		8.19000		4.25	464.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call			2387.00000	1409	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put			273.00000	0	4.03	101.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Call			9129.00000	8423	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put			0.00000	0	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call			12616.00000	11910	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put			0.00000	0	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call			19549.00000	18843	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put			0.00000	0	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call			10874.00000	10168	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put			0.00000	0	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call			28140.00000	27435	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put			0.00000	0	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call			2.00000	0	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put			6731.00000	7435	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			15660.00000	16365	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	7.50	Put		24677.00000	25383	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		33783.00000	34489	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		42978.00000	43683	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		52263.00000	52968	3.83	0.00	0.00
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		61639.00000	62344	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		36649.00000	35944	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		0.00000	0	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.29000	8.25500		4.15	0.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		9346.00000	8727	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		9511.00000	10047	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		13179.00000	12436	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		6763.00000	7174	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		20048.00000	19150	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		3849.00000	4106	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		15332.00000	14532	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		5643.00000	5998	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		14239.00000	13467	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		6185.00000	6568	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		26607.00000	25616	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2337.00000	2502	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5578.00000	5127	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		14038.00000	14742	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2949.00000	2658	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		19782.00000	20645	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1482.00000	1310	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		26763.00000	27746	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		671.00000	581	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		34479.00000	35544	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		272.00000	230	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		42687.00000	43800	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		31.00000	25	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		59899.00000	61048	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		98.00000	81	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		51199.00000	52337	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		33672.00000	32618	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1405.00000	1506	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.16200	8.07200		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		21191.00000	19364	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		7984.00000	8950	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		25332.00000	23326	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		6020.00000	6807	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 03/05/2007 Bond Future	8.75	Call		26423.00000	24375	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		5591.00000	6337	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		27535.00000	25446	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		5186.00000	5891	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		32178.00000	29938	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		3787.00000	4340	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.09400	8.00600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		24990.00000	23368	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		10808.00000	11729	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		28674.00000	26927	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		8815.00000	9611	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		29635.00000	27858	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		8362.00000	9128	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		30611.00000	28804	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		7927.00000	8663	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		34662.00000	32742	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		6355.00000	6979	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.08000	8.07000		7.90	460.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		24624.00000	25384	7.10	183.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		411.00000	0	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		5746.00000	6095	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	7.68	100.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	7.81	40.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		43126.00000	42366	7.81	20.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		13597.00000	12829	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		8.00000	0	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		28470.00000	27710	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		0.00000	0	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		35826.00000	35066	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		50372.00000	49612	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		39483.00000	38723	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		68246.00000	67486	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		32155.00000	31395	7.68	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		44285.00000	45045	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		64329.00000	65088	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		105592.00000	106352	7.10	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	7.00	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		84761.00000	85521	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		85786.00000	85026	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		102998.00000	102238	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		119890.00000	119130	8.83	0.00	0.00
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			8.14000	8.08500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		17671.00000	15758	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		23991.00000	26145	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27669.00000	25182	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		15517.00000	17097	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		34794.00000	31999	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		11722.00000	12995	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		39927.00000	36948	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		9643.00000	10732	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		42600.00000	39535	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		8731.00000	9734	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		48127.00000	44905	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		7125.00000	7972	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14332.00000	12657	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		28137.00000	30530	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		103918.00000	99997	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		1051.00000	1196	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		45335.00000	42190	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		7893.00000	8815	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		53864.00000	50505	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		5783.00000	6492	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		68992.00000	65369	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3441.00000	3886	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10097.00000	8774	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		35236.00000	37981	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5435.00000	4605	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		49750.00000	52988	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2643.00000	2177	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		66497.00000	70099	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1152.00000	920	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		84917.00000	88753	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		84715.00000	80918	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2014.00000	2285	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		100710.00000	96805	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1173.00000	1335	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		116743.00000	112770	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		676.00000	771	9.18	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			8.07300	7.99600		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		51641.00000	47767	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		15629.00000	17343	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		61457.00000	57236	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		11517.00000	12883	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		64025.00000	59722	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		10634.00000	11919	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		66634.00000	62254	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		9804.00000	11012	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		77444.00000	72782	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		6985.00000	7911	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.03600	7.96100		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		59576.00000	56019	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		21979.00000	23740	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		68651.00000	64821	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		17465.00000	18954	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		71009.00000	67115	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		16456.00000	17880	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		62873.00000	58413	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		4964.00000	5823	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		83283.00000	79090	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		12071.00000	13196	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			7.77000	7.75500		12.30	27.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		2799.00000	0	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		3409.00000	2438	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		29368.00000	27540	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		0.00000	0	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		52584.00000	50756	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		0.00000	0	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		58285.00000	56457	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		0.00000	0	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		63945.00000	62116	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		0.00000	0	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		86184.00000	84356	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		113108.00000	111280	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		31696.00000	33525	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		63939.00000	65767	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		97389.00000	99217	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	6.75	Put		132099.00000	133928	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		139098.00000	137270	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		168127.00000	169955	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			7.80200	7.72500		13.10	4.00	4.00
R186 On 01/02/2007 Bond Future	7.75	Call		32318.00000	27459	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		29281.00000	33742	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		50327.00000	44088	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17508.00000	20589	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		67095.00000	59948	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		11206.00000	13380	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		76129.00000	68612	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		8950.00000	10753	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		95048.00000	86954	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5763.00000	6989	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		119158.00000	110552	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3102.00000	3815	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		71531.00000	64189	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9978.00000	11956	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		18375.00000	15016	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		46210.00000	52172	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9579.00000	7526	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		69425.00000	76692	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4394.00000	3302	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		97439.00000	105668	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1749.00000	1252	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		129234.00000	138057	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		596.00000	405	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		163816.00000	172944	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		143577.00000	134663	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1672.00000	2078	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.77400	7.69800		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		86635.00000	80024	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		22219.00000	24780	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		102598.00000	95431	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		16056.00000	18061	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		110914.00000	103500	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		13540.00000	15296	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		128065.00000	120217	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		9474.00000	10797	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		106732.00000	99438	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		14754.00000	16632	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.74700	7.67200		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		96850.00000	90534	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	8.25	Put		29731.00000	32436	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		111979.00000	105186	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		22873.00000	25101	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		115882.00000	108978	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		21374.00000	23492	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		119828.00000	112817	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		19956.00000	21966	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		135992.00000	128584	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		15030.00000	16643	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.63500	8.61100		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		307.00000	0	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		442.00000	432	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		27.00000	0	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1398.00000	1666	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		108.00000	0	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		861.00000	1049	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		0.00000	0	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		4467.00000	4763	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		7576.00000	7872	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		10699.00000	10995	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		13836.00000	14131	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		16985.00000	17281	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		20149.00000	20445	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		23326.00000	23622	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		32940.00000	33236	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		29722.00000	30017	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		26517.00000	26813	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.67200	8.55700		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3007.00000	2474	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		3581.00000	4203	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3835.00000	3218	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		2901.00000	3439	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4445.00000	3773	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2507.00000	2991	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4135.00000	3490	1.59	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	8.70	Put		2698.00000	3209	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1873.00000	1483	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		4968.00000	5734	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1051.00000	795	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		6677.00000	7576	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		519.00000	371	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		8685.00000	9692	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		254.00000	174	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		10970.00000	12045	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		114.00000	74	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		13389.00000	14504	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		47.00000	29	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		15890.00000	17028	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		17.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		18439.00000	19587	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		26215.00000	27371	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		23609.00000	24764	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		6.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21015.00000	22168	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.59000	8.47200		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5813.00000	5286	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		3650.00000	4041	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6984.00000	6397	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		2881.00000	3214	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6740.00000	6165	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3025.00000	3369	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		7233.00000	6634	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		2742.00000	3063	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		8272.00000	7630	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2235.00000	2512	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.46800	8.34400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6989.00000	6603	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		4772.00000	5064	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7612.00000	7206	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4307.00000	4579	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7935.00000	7519	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4086.00000	4349	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7773.00000	7362	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4196.00000	4463	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8604.00000	8169	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3670.00000	3913	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.07000	8.05000		7.95	26.00	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	8.00	Call		575.00000	0	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		3598.00000	4228	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		11980.00000	10772	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		3.00000	0	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		26703.00000	25497	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		35408.00000	34202	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		29615.00000	28409	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		32517.00000	31311	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		41158.00000	39952	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		55350.00000	54144	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		18303.00000	19508	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		33870.00000	35075	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		49729.00000	50935	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		65887.00000	67093	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		82350.00000	83556	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		69284.00000	68078	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			8.09100	8.01300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		15661.00000	13380	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		16429.00000	18747	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		24226.00000	21293	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		10334.00000	12000	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		34466.00000	30986	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6175.00000	7293	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		41257.00000	37514	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		4451.00000	5306	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		36685.00000	33112	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		5546.00000	6571	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		38950.00000	35289	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		4972.00000	5909	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		45982.00000	42090	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3549.00000	4256	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		58368.00000	54203	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2045.00000	2478	8.50	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	7.75	Call		9132.00000	7535	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		24829.00000	27830	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4977.00000	3967	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		35874.00000	39462	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2447.00000	1877	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		48824.00000	52852	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1077.00000	793	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		63217.00000	67530	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		421.00000	296	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		78613.00000	83087	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		71127.00000	66787	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1160.00000	1418	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.05600	7.98000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		42123.00000	39072	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		12588.00000	13921	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		49939.00000	46621	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		9329.00000	10394	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		51982.00000	48602	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		8626.00000	9630	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		54057.00000	50617	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		7966.00000	8910	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		62651.00000	58994	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		5714.00000	6441	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.02300	7.94800		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		47273.00000	44417	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		16651.00000	18024	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		54570.00000	51495	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		13134.00000	14288	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		56467.00000	53340	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		12351.00000	13453	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		58391.00000	55214	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		11604.00000	12655	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		66344.00000	62978	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		8962.00000	9824	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			7.97500	7.96000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3408.00000	1815	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		502.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		20823.00000	19732	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		38323.00000	37232	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		45209.00000	44118	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		41774.00000	40683	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	8.55	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		48628.00000	47537	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		55419.00000	54328	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		15438.00000	16529	7.14	0.00	0.00
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		34221.00000	35312	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		53454.00000	54545	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		73149.00000	74240	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		113979.00000	115070	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		93320.00000	94411	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.00100	7.92900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		17557.00000	14722	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12469.00000	14793	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		28823.00000	25071	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		6085.00000	7493	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		42548.00000	38110	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		2563.00000	3284	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		48509.00000	43876	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		1736.00000	2261	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		45503.00000	40962	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		2116.00000	2733	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		57761.00000	52912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		921.00000	1230	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		51559.00000	46844	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		1414.00000	1858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		73594.00000	68545	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		280.00000	390	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		9399.00000	7541	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		22374.00000	25676	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4327.00000	3299	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		35790.00000	39920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1680.00000	1209	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		52065.00000	56752	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		30.00000	18	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		109907.00000	115053	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		142.00000	90	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		89722.00000	94828	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		541.00000	365	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 01/02/2007 Bond Future	7.00	Put		70294.00000	75277	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.96900	7.89800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		47470.00000	43474	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		5887.00000	6915	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		58432.00000	54096	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		3528.00000	4214	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		61277.00000	56869	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		3080.00000	3695	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		64156.00000	59682	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2680.00000	3229	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		75930.00000	71243	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1488.00000	1824	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.93700	7.86800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		52401.00000	48753	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		9368.00000	10537	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		62565.00000	58621	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		6408.00000	7281	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		65202.00000	61192	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		5800.00000	6607	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		67872.00000	63800	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		5240.00000	5985	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		78838.00000	74549	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		3426.00000	3953	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			7.96000	7.94000		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		5148.00000	3075	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		531.00000	0	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		23550.00000	22007	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		0.00000	0	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		42002.00000	40460	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		49251.00000	47709	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		45636.00000	44094	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		59987.00000	58445	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		52848.00000	51306	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		77519.00000	75977	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		3.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		14813.00000	16353	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		34747.00000	36289	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	7.25	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		55208.00000	56750	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		76208.00000	77750	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		119893.00000	121435	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
R204 On 02/11/2006 Bond Future	6.75	Put		97764.00000	99306	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			7.98600	7.90900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		24353.00000	21069	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		17427.00000	20007	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		36305.00000	32234	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10678.00000	12471	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		50097.00000	45400	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		6236.00000	7404	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		56027.00000	51132	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		5000.00000	5969	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		53041.00000	48241	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		5588.00000	6653	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		65197.00000	60056	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3556.00000	4279	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		59051.00000	54067	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		4468.00000	5349	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		81018.00000	75590	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2038.00000	2475	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		14805.00000	12400	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		27061.00000	30521	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8405.00000	6813	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		40337.00000	44609	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4311.00000	3369	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		56429.00000	61351	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1979.00000	1486	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		74806.00000	80177	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		289.00000	198	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		116165.00000	121939	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		807.00000	580	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		94880.00000	100518	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.95700	7.88100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		59468.00000	55282	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		14042.00000	15585	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		69798.00000	65286	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		10282.00000	11499	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		72476.00000	67890	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		9480.00000	10623	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		75187.00000	70529	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 03/05/2007 Bond Future	8.80	Put		8729.00000	9801	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		86328.00000	81414	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		6192.00000	7007	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.92900	7.85400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		66006.00000	62056	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		19149.00000	20793	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		75714.00000	71486	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		14940.00000	16306	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		78222.00000	73929	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		14011.00000	15312	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		80759.00000	76404	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		13128.00000	14366	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		91179.00000	86590	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		10031.00000	11035	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			7.90500	7.89000		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		8590.00000	7379	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		39.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		27601.00000	26429	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		42466.00000	41293	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		49775.00000	48603	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		46130.00000	44958	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		57005.00000	55832	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		64155.00000	62982	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		53400.00000	52228	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		8.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		11044.00000	12208	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		31179.00000	32351	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		51893.00000	53065	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		73198.00000	74371	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		95113.00000	96285	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		81689.00000	80517	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			7.93000	7.85800		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	7.75	Call		12562.00000	10245	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		21000.00000	24253	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		22325.00000	18964	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11382.00000	13591	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		35206.00000	30927	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		5407.00000	6698	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		47205.00000	42382	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		2688.00000	3434	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		53585.00000	48560	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		1828.00000	2373	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		50370.00000	45441	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		2223.00000	2863	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		60130.00000	54948	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		1212.00000	1599	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		66786.00000	61483	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		784.00000	1051	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		56840.00000	51731	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		1493.00000	1954	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		6139.00000	4773	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		34498.00000	38702	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2554.00000	1881	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		51392.00000	56289	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		889.00000	617	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		70781.00000	76078	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		255.00000	166	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		91794.00000	97275	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		83614.00000	78138	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		235.00000	329	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		59.00000	36	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		113858.00000	119405	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.90300	7.83200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		55849.00000	51437	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		6195.00000	7232	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		67631.00000	62884	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		3791.00000	4493	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		70669.00000	65852	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		3330.00000	3962	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		73736.00000	68854	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		2917.00000	3484	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		86227.00000	81134	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1669.00000	2025	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.87700	7.80700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		60315.00000	56179	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		9295.00000	10484	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		71393.00000	66950	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 02/08/2007 Bond Future	8.70	Put		6331.00000	7214	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		74252.00000	69741	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		5725.00000	6540	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		77141.00000	72566	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		5168.00000	5919	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		88947.00000	84151	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		3369.00000	3899	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			244.23700	245.13900		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		32933.00000	27611	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		17543.00000	21241	0.00	0.00	0.00
TRTI On 02/11/2006 Index Future			239.97100	240.22700		0.00	0.00	0.00
Total for Derivatives:							2,414.00	1,348.00

Grand Total: 2,414.00 1,348.00