



Daily MTM Report

Daily summary for 10/10/2006

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			8.73500	8.74500			0.00	0.00
R157 On 15/09/2015 Bond			8.66500	8.67500			0.00	0.00
R186 On 21/12/2026 Bond			8.37500	8.39000			0.00	0.00
R194 On 28/02/2008 Bond			9.02500	9.03500			0.00	0.00
R201 On 21/12/2014 Bond			8.65000	8.66500			0.00	0.00
R203 On 15/09/2017 Bond			8.59000	8.60000			0.00	0.00
R204 On 21/12/2018 Bond			8.57000	8.58000			0.00	0.00
R207 On 15/01/2020 Bond			8.54400	8.55400			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRDI On 02/11/2006 Index Future			102.33800	102.29200		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			236.56000	236.39800		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		64015.00000	65623	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		35.00000	23	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.45600	241.29100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		113165.00000	114786	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		255.00000	226	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			246.82900	246.66200		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		118047.00000	119623	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1427.00000	1333	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.63200	252.49800		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		123239.00000	124452	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3259.00000	3132	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.12400	9.14900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.94400	8.96000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.66900	8.68300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.24100	9.24000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.91100	8.92200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88100	8.88800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.79500	8.80300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.78100	8.79100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				8.56300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.78000	8.78100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4345.00000	4343	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			9.27000	9.28700		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4366.00000	4325	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		12.00000	12	0.36	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/05/2007 jFra			9.46300	9.44700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4792.00000	4828	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		49.00000	47	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.47000	9.42700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4813.00000	4909	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		120.00000	111	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.41400	9.43000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5249.00000	5211	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		195.00000	198	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.24600	9.22900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25142.00000	25138	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20913.00000	20870	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.24400	9.24100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36214.00000	36265	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		7.00000	6	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.27000	9.27400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		13831.00000	13742	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8857.00000	8841	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.22400	9.23300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		14832.00000	14716	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15143.00000	15190	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.14300	9.16300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17225.00000	17022	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18809.00000	18970	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.00200	9.02600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		70749.00000	69821	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			9.00500	9.03100		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		7418.00000	6991	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		16140.00000	16752	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.97700	9.00300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		10646.00000	10210	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		20489.00000	21094	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.93700	8.96400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		12959.00000	12509	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		24369.00000	25004	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.82600	8.83500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		104064.00000	103544	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			8.81900	8.82800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		6502.00000	6256	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		17796.00000	18149	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.79300	8.80000		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		9412.00000	9211	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		22560.00000	22828	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.75800	8.76600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		11458.00000	11237	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		26866.00000	27184	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.69200	7.69600		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.97100	7.97800		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.38800	8.39400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.27200	8.27300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.52200	8.52300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.77900	8.78000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.57400	8.57500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.77300	8.77400		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			235.02000	234.92500		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.77500	8.78500		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.75	Call		4457.00000	4513	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5665.00000	5376	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		1907.00000	1912	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10048.00000	9708	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		1483.00000	1482	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11366.00000	11019	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		9691.00000	9849	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2308.00000	2121	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		319.00000	309	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18960.00000	18606	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		1134.00000	1128	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12761.00000	12410	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		40.00000	37	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		27526.00000	27178	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		3.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		36419.00000	36073	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		45434.00000	45089	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		54540.00000	54195	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		63734.00000	63389	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		73019.00000	72674	3.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		82395.00000	82050	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		16664.00000	16917	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		772.00000	679	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.73700	8.74900		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		11025.00000	11175	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10992.00000	10753	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		7874.00000	7988	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14351.00000	14077	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6522.00000	6620	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		16272.00000	15981	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		15825.00000	16019	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7722.00000	7527	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7181.00000	7287	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15293.00000	15010	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4269.00000	4337	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20600.00000	20280	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2291.00000	2330	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26918.00000	26568	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1081.00000	1100	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		34080.00000	33710	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		509.00000	518	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41957.00000	41577	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		219.00000	223	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		50194.00000	49809	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		86.00000	87	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58667.00000	58279	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		10.00000	10	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		76044.00000	75655	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		31.00000	31	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		67298.00000	66909	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		21446.00000	21681	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5345.00000	5191	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.69400	8.70700		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		14140.00000	14306	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		14353.00000	14123	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11347.00000	11486	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		17665.00000	17408	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		14900.00000	15072	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		13593.00000	13370	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		15684.00000	15863	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		12860.00000	12644	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		19061.00000	19268	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		10195.00000	10006	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.63900	8.65100		4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.70	Call		18184.00000	18332	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		16796.00000	16604	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15462.00000	15593	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		19752.00000	19543	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18907.00000	19060	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		16106.00000	15918	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		19647.00000	19804	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		15435.00000	15252	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		22776.00000	22951	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12941.00000	12776	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.67000	8.68000		7.90	0.00	49.00
R157 On 02/11/2006 Bond Future	8.65	Call		9448.00000	9573	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		11628.00000	11027	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		7803.00000	7893	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		13625.00000	12989	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		4018.00000	4032	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		20854.00000	20142	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		13316.00000	13523	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8250.00000	7731	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		25995.00000	26424	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3055.00000	2758	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		6352.00000	6411	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		15832.00000	15165	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		16.00000	14	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		69945.00000	69217	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		5092.00000	5126	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		18243.00000	17551	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		1298.00000	1278	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		33015.00000	32270	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		199.00000	188	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		50840.00000	50103	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		1.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		89592.00000	88866	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		109634.00000	108908	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		150898.00000	150172	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		130067.00000	129341	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		41409.00000	42006	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		929.00000	800	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		57916.00000	58600	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		224.00000	182	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		74628.00000	75343	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		45.00000	34	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.66200	8.67300		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		23130.00000	23417	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24763.00000	24269	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4732.00000	4801	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		61171.00000	60459	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		14949.00000	15149	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		34512.00000	33931	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		19611.00000	19862	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		28376.00000	27846	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		66691.00000	67262	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6457.00000	6248	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		21331.00000	21600	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		26523.00000	26011	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		26959.00000	27282	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21513.00000	21055	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		37938.00000	38349	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		15022.00000	14652	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		17971.00000	18205	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		30322.00000	29775	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		11036.00000	11189	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		41517.00000	40890	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6184.00000	6273	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		55137.00000	54446	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3042.00000	3086	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		70815.00000	70079	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1478.00000	1498	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		88427.00000	87667	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		656.00000	663	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		107144.00000	106372	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		264.00000	267	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		126664.00000	125886	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		50370.00000	50861	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10304.00000	10014	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		63894.00000	64453	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6991.00000	6769	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		78117.00000	78732	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4684.00000	4519	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.63800	8.64900		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		33209.00000	33539	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29676.00000	29242	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		26653.00000	26929	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		37049.00000	36561	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		34984.00000	35328	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		28001.00000	27581	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		36814.00000	37171	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		26392.00000	25986	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		44653.00000	45066	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20603.00000	20251	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.60900	8.62000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		41309.00000	41646	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		35896.00000	35487	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		34788.00000	35083	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		42964.00000	42513	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		43042.00000	43390	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		34263.00000	33864	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		30438.00000	30840	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		18303.00000	17959	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		52308.00000	52709	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26870.00000	26524	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.37500	8.39000		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.30	Call		10680.00000	11053	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		20766.00000	19467	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		6703.00000	6925	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		28150.00000	26700	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		22389.00000	23146	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		10236.00000	9321	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		42458.00000	43680	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3380.00000	2931	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		8514.00000	8807	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		24261.00000	22882	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		2112.00000	2159	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		46775.00000	45149	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		296.00000	293	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		74937.00000	73262	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		20.00000	19	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		105748.00000	104074	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		137971.00000	136298	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		171420.00000	169748	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		206130.00000	204458	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		65973.00000	67479	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		906.00000	740	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		242158.00000	240486	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.36100	8.37600		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		30528.00000	31175	12.65	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Put		39002.00000	37984	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		25291.00000	25855	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		45056.00000	43955	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		42732.00000	43544	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		29100.00000	28246	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		59789.00000	60796	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19386.00000	18728	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		27782.00000	28388	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		41882.00000	40822	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		16664.00000	17070	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		59499.00000	58240	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		8916.00000	9156	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		81532.00000	80107	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4109.00000	4230	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		107597.00000	106053	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1824.00000	1879	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		137324.00000	135713	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		719.00000	740	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		169418.00000	167774	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		249.00000	256	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		203388.00000	201729	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		75.00000	77	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		238948.00000	237285	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		78998.00000	80173	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		12747.00000	12255	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.33900	8.35500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		54043.00000	54911	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		43611.00000	42707	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		43458.00000	44197	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		55151.00000	54120	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		59809.00000	60741	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		38544.00000	37705	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		72216.00000	73274	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		29735.00000	29022	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		56888.00000	57788	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		41020.00000	40149	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.31700	8.33300		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		53207.00000	53994	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		62406.00000	61428	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		63793.00000	64688	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		51005.00000	50135	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		66599.00000	67521	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		48410.00000	47567	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		69467.00000	70416	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		45913.00000	45097	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		81525.00000	82579	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		36881.00000	36171	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			9.07000	9.08100		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		206.00000	202	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6115.00000	5978	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		105.00000	102	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7250.00000	7112	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		149.00000	145	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6676.00000	6538	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		13.00000	12	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		10254.00000	10118	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		1.00000	1	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		13351.00000	13216	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		16473.00000	16339	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		19610.00000	19475	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		22760.00000	22625	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		25923.00000	25788	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		29100.00000	28966	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		38714.00000	38580	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		35496.00000	35361	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		32291.00000	32156	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.12400	9.14100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2140.00000	2183	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6050.00000	5924	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1778.00000	1816	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6692.00000	6560	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1954.00000	1994	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6366.00000	6236	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1314.00000	1343	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7736.00000	7595	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		734.00000	752	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9678.00000	9526	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		366.00000	375	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11840.00000	11680	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		158.00000	163	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14173.00000	14008	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		73.00000	75	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16637.00000	16470	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		31.00000	32	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		19155.00000	18986	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		12.00000	13	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21704.00000	21535	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		5.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24275.00000	24105	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		32063.00000	31894	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		29456.00000	29287	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26860.00000	26690	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.09600	9.11800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4659.00000	4730	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5185.00000	5086	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4296.00000	4363	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5597.00000	5494	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4475.00000	4544	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5389.00000	5288	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3628.00000	3686	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6481.00000	6369	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5441.00000	5521	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4421.00000	4330	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.02300	9.04700		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6045.00000	6101	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6029.00000	5954	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		5911.00000	5966	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6166.00000	6091	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5779.00000	5832	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6306.00000	6229	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5268.00000	5318	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6884.00000	6804	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6601.00000	6660	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5499.00000	5428	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.65400	8.66900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		7827.00000	8076	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		8922.00000	8306	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		5312.00000	5475	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		12200.00000	11498	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		4283.00000	4409	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		14084.00000	13345	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		6492.00000	6696	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		10479.00000	9818	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		10952.00000	11299	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6297.00000	5779	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		21162.00000	21747	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2315.00000	2035	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1141.00000	1159	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		25667.00000	24820	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		189.00000	187	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		39715.00000	38847	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		18.00000	17	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		54824.00000	53958	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		70374.00000	69509	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		86233.00000	85368	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		102391.00000	101526	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		118853.00000	117988	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		33481.00000	34229	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		701.00000	584	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.64200	8.65800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		18248.00000	18627	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		18700.00000	18176	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		15436.00000	15772	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		21554.00000	20987	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		14128.00000	14442	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		23095.00000	22506	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		16809.00000	17167	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		20089.00000	19544	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		21314.00000	21737	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		16139.00000	15659	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		30183.00000	30709	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		11118.00000	10740	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		8637.00000	8851	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		32003.00000	31314	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		4759.00000	4889	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		42786.00000	42013	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2328.00000	2397	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		55283.00000	54449	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1113.00000	1147	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		69268.00000	68399	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		484.00000	499	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		84119.00000	83230	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		191.00000	197	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		99588.00000	98691	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		68.00000	70	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		115518.00000	114616	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		40226.00000	40841	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7517.00000	7229	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.61900	8.63600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		27296.00000	27739	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		23769.00000	23272	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		22032.00000	22410	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29581.00000	29019	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		28719.00000	29178	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		22447.00000	21966	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		30184.00000	30659	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		21176.00000	20712	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		36449.00000	36990	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16596.00000	16197	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.59300	8.61000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		32465.00000	32914	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27618.00000	27147	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		27250.00000	27645	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		33215.00000	32692	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		33854.00000	34316	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		26326.00000	25869	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		35276.00000	35751	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		25077.00000	24633	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		41290.00000	41817	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20495.00000	20104	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.59300	8.60400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		7076.00000	7305	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		7350.00000	6825	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		5521.00000	5695	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		9230.00000	8651	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		4213.00000	4340	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		11374.00000	10746	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		8881.00000	9171	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		5736.00000	5272	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		13210.00000	13626	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3275.00000	2937	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		752.00000	759	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		25413.00000	24666	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		66.00000	64	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		42644.00000	41887	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		3.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60924.00000	60170	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		79704.00000	78950	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		98937.00000	98183	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		118633.00000	117879	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		159462.00000	158708	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		138804.00000	138050	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.58400	8.59500		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		16104.00000	16418	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		15766.00000	15336	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		14483.00000	14772	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		17532.00000	17076	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		12969.00000	13233	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		19420.00000	18940	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		6969.00000	7124	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30667.00000	30079	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21597.00000	21988	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		11193.00000	10839	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		17831.00000	18170	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		14122.00000	13717	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		32683.00000	33196	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5806.00000	5575	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3304.00000	3381	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		44652.00000	43986	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1364.00000	1397	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		60775.00000	60064	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		485.00000	496	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		78383.00000	77650	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		147.00000	150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		96967.00000	96226	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		156314.00000	155570	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8.00000	8	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		136023.00000	135279	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		38.00000	38	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		116226.00000	115483	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.56200	8.57400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		18594.00000	18925	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		23551.00000	23080	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		25287.00000	25700	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		16923.00000	16534	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		27150.00000	27583	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		15493.00000	15124	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		29086.00000	29539	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		14150.00000	13802	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		37514.00000	38046	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9612.00000	9342	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.53700	8.54800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		24168.00000	24484	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		27339.00000	26930	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		30840.00000	31216	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20888.00000	20538	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		32655.00000	33045	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		19457.00000	19122	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		34526.00000	34931	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		18098.00000	17778	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		42550.00000	43013	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		13342.00000	13080	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.57200	8.58200		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		10929.00000	11098	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		9630.00000	9075	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		9110.00000	9239	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		11426.00000	10832	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		7487.00000	7580	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		13437.00000	12807	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		2212.00000	2203	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		26614.00000	25882	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		17493.00000	17797	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5458.00000	5039	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		12939.00000	13150	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		8043.00000	7531	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		31388.00000	31900	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1821.00000	1610	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		406.00000	390	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		43740.00000	43002	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		42.00000	38	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		62804.00000	62077	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		3.00000	2	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		82701.00000	81978	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		103159.00000	102436	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		124160.00000	123437	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		167844.00000	167121	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		145716.00000	144993	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.56100	8.57100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		22672.00000	22931	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		24175.00000	23718	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		20861.00000	21103	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		25956.00000	25483	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		13164.00000	13326	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		36493.00000	35939	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		24561.00000	24837	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		22490.00000	22051	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		30674.00000	31001	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		17989.00000	17600	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		26526.00000	26819	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		20899.00000	20477	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		42342.00000	42749	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		12318.00000	12010	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		7525.00000	7621	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		49555.00000	48936	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3818.00000	3867	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		65030.00000	64364	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1886.00000	1908	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		82774.00000	82081	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		848.00000	856	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		101921.00000	101214	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		345.00000	347	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		122127.00000	121414	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		41.00000	41	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		164874.00000	164158	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		126.00000	127	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		143156.00000	142441	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.54100	8.55200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		31027.00000	31337	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		34717.00000	34248	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		38069.00000	38433	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		27669.00000	27255	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		39957.00000	40335	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		26078.00000	25677	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		41894.00000	42286	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		24553.00000	24166	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		50116.00000	50562	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		19097.00000	18764	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.51900	8.53000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		37635.00000	37965	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		39740.00000	39299	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		44596.00000	44971	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		32784.00000	32388	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		46439.00000	46826	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		31189.00000	30805	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		48322.00000	48720	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		29652.00000	29279	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		56236.00000	56679	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		24049.00000	23721	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.54500	8.55500		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		7874.00000	8071	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8237.00000	7707	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		6224.00000	6371	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10232.00000	9652	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4822.00000	4926	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12495.00000	11872	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1393.00000	1400	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		23931.00000	23211	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		11919.00000	12230	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5053.00000	4637	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		16879.00000	17309	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2863.00000	2566	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		9774.00000	10027	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6513.00000	6038	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		168.00000	162	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		41755.00000	41022	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		10.00000	9	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		61185.00000	60457	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		81317.00000	80590	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		102032.00000	101305	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		123337.00000	122610	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		145252.00000	144525	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		32022.00000	32667	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		472.00000	390	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.53200	8.54300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		17564.00000	17899	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		17059.00000	16602	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		15836.00000	16145	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		18942.00000	18458	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		14219.00000	14502	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		20954.00000	20445	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		8843.00000	9032	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.25	Put		30297.00000	29692	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		21345.00000	21734	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		13679.00000	13275	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25546.00000	25989	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10797.00000	10447	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		19400.00000	19762	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		15306.00000	14875	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4385.00000	4485	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44695.00000	44002	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1906.00000	1951	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		61597.00000	60848	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		718.00000	734	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		80330.00000	79553	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		232.00000	237	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		100323.00000	99534	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		64.00000	65	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		121208.00000	120416	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15.00000	15	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		142807.00000	142014	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		37682.00000	38249	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5556.00000	5330	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		3.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		165054.00000	164261	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.51500	8.52600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		22801.00000	23139	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		24663.00000	24214	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		30212.00000	30627	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		17887.00000	17515	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		32248.00000	32681	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16424.00000	16071	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		34354.00000	34806	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		15049.00000	14715	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		43428.00000	43953	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		10386.00000	10124	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.49500	8.50600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		27768.00000	28123	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		28194.00000	27768	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		35102.00000	35520	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		21486.00000	21124	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		37084.00000	37518	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		20004.00000	19657	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		39124.00000	39574	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		18597.00000	18266	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		47822.00000	48332	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13690.00000	13419	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
TRTI On 02/11/2006 Index Future			233.82200	233.66300		4.00	0.00	500.00
Total for Derivatives:							0.00	2,900.00
Grand Total:							0.00	2,900.00