



Daily MTM Report

Daily summary for 17/10/2006

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			8.59000	8.52500			0.00	0.00
R157 On 15/09/2015 Bond			8.45500	8.42000			0.00	0.00
R186 On 21/12/2026 Bond			8.14500	8.13500			0.00	0.00
R194 On 28/02/2008 Bond			8.91000	8.80000			0.00	0.00
R201 On 21/12/2014 Bond			8.44000	8.40500			0.00	0.00
R203 On 15/09/2017 Bond			8.36500	8.33500			0.00	0.00
R204 On 21/12/2018 Bond			8.34000	8.32000			0.00	0.00
R207 On 15/01/2020 Bond			8.27000	8.23500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRDI On 02/11/2006 Index Future			103.05900	103.23900		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			238.80100	239.16900		4.10	0.00	911.00
GOVI On 02/11/2006 jGovi	230.00	Call		91690.00000	88010	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			243.73500	244.11100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		141146.00000	137394	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		36.00000	44	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			249.14900	249.53500		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		145813.00000	142018	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		463.00000	528	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			254.87800	255.18200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		148357.00000	145435	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		1537.00000	1655	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.96700	8.89600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.73100	8.67500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.33500	8.28600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.08600	9.04400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.70500	8.65500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.65900	8.61400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.57300	8.52700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.55100	8.50300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.67500	8.66300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.73200	8.72000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4197.00000	4226	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			9.09200	9.06400		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3833.00000	3899	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		20.00000	18	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			9.26900	9.21300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4249.00000	4376	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		74.00000	65	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.26700	9.20100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4309.00000	4452	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		163.00000	146	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.21600	9.14500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4588.00000	4747	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		277.00000	251	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.11700	9.04100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24737.00000	24809	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20971.00000	20857	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.08400	9.02700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32387.00000	33407	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		3.00000	2	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.10600	9.03300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		11149.00000	11780	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10550.00000	9853	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.07100	8.98500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		12474.00000	13142	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17303.00000	16402	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.00300	8.90700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		14881.00000	15628	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21135.00000	20129	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.83300	8.75600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		60342.00000	63316	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			8.82400	8.74400		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		3678.00000	4427	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		23954.00000	21465	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.79200	8.71000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		6497.00000	7428	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		28154.00000	25758	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.74700	8.66700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		8652.00000	9622	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		32064.00000	29779	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.61200	8.56500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		87337.00000	90220	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			8.59700	8.55100		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		1966.00000	2403	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		31802.00000	29109	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.56800	8.52100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		4125.00000	4753	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		35997.00000	33418	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.53100	8.48500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		5870.00000	6564	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		40197.00000	37740	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73800	7.73900		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.03300	8.03400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.42000	8.41900		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.26400	8.26300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.49500	8.49600		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.73300	8.73700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.53300	8.53700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.72300	8.72800		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			236.73200	237.12100		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.59300	8.53500		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.55	Call		4446.00000	3348	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		3924.00000	4843	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		8983.00000	7402	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		1527.00000	1964	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		3580.00000	2620	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4799.00000	5857	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		16398.00000	14495	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		351.00000	466	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		883.00000	538	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		10862.00000	12534	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2828.00000	2006	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		5792.00000	6988	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		114.00000	54	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		18937.00000	20894	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		6.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		27760.00000	29773	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		36771.00000	38788	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		45876.00000	47894	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		55071.00000	57088	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		64356.00000	66373	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		73732.00000	75749	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		24616.00000	22619	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		60.00000	80	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.57300	8.50300		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10407.00000	9248	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		10506.00000	11634	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11292.00000	10076	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		9756.00000	10827	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		15205.00000	13771	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		7159.00000	8012	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9556.00000	8456	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		11293.00000	12479	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		20888.00000	19218	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4771.00000	5388	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6558.00000	5692	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		14876.00000	16298	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3756.00000	3170	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		20369.00000	22071	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1907.00000	1557	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		26892.00000	28829	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		945.00000	749	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		34379.00000	36471	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		427.00000	328	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		42388.00000	44577	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		175.00000	130	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		50743.00000	52985	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		22.00000	15	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		68042.00000	70323	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		65.00000	47	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		59318.00000	61588	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		27256.00000	25401	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3141.00000	3574	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.52800	8.46100		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		14691.00000	13613	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		13496.00000	14470	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		17999.00000	16780	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		10698.00000	11532	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18887.00000	17634	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		10067.00000	10867	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		19800.00000	18513	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		9463.00000	10228	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		23681.00000	22263	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		7301.00000	7936	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.47500	8.41300		4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.50	Call		18635.00000	17682	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		16154.00000	16969	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		21708.00000	20664	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		13550.00000	14274	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		22519.00000	21452	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		12947.00000	13649	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		23347.00000	22258	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		12363.00000	13043	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		26820.00000	25645	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		10215.00000	10808	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.45500	8.42000		7.90	0.00	55.00
R157 On 02/11/2006 Bond Future	8.45	Call		9906.00000	8300	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		7688.00000	8669	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		14427.00000	12499	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		4854.00000	5512	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		25752.00000	23395	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		1633.00000	1862	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		19770.00000	17589	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		2896.00000	3302	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		17007.00000	14942	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		3776.00000	4298	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		42313.00000	39764	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		319.00000	357	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		49.00000	25	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		50925.00000	53487	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		12054.00000	10278	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		6151.00000	6963	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		3718.00000	2843	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		16381.00000	18093	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		636.00000	411	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		32223.00000	34585	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		70539.00000	73125	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		90581.00000	93167	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		131845.00000	134431	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		111013.00000	113600	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		59580.00000	56997	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		47.00000	50	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		76751.00000	74164	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		5.00000	5	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		93638.00000	91051	8.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	9.75	Put		0.00000	0	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.43900	8.40300		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		22774.00000	21372	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		22991.00000	24191	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		28841.00000	27247	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		18261.00000	19268	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		33281.00000	31567	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		15569.00000	16456	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		8269.00000	7541	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		45363.00000	47237	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		82926.00000	80546	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		3347.00000	3569	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		31025.00000	29369	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		16872.00000	17818	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		38003.00000	36177	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		13211.00000	13987	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		50994.00000	48933	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		8732.00000	9273	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		26735.00000	25203	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		19740.00000	20810	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		17467.00000	16270	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		28603.00000	30008	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		10479.00000	9621	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		40087.00000	41831	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		5583.00000	5035	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		54011.00000	56065	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2878.00000	2552	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		70482.00000	72758	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1352.00000	1177	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		88495.00000	90922	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		576.00000	491	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		107630.00000	110147	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		65089.00000	62852	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		5677.00000	6042	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		79909.00000	77549	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		3661.00000	3902	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		95113.00000	92667	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		2334.00000	2490	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.41100	8.37800		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		35749.00000	34389	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		27153.00000	28125	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		43649.00000	42129	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		21124.00000	21936	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		45757.00000	44198	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		19781.00000	20555	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		47916.00000	46319	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		18502.00000	19238	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		57032.00000	55295	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		13989.00000	14584	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.38100	8.35200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		43846.00000	42674	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		33666.00000	34497	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		51398.00000	50117	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		27629.00000	28351	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		53387.00000	52079	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		26250.00000	26946	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		42054.00000	40620	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		11563.00000	12132	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		63897.00000	62463	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		20102.00000	20671	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.14300	8.13300		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.20	Call		17040.00000	15981	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		9337.00000	9433	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		20654.00000	19537	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		7251.00000	7288	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		24641.00000	23480	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		5578.00000	5571	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		43007.00000	41790	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		1704.00000	1642	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		68496.00000	67314	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		268.00000	241	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		6408.00000	5720	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		21921.00000	22388	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1038.00000	834	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		46529.00000	47479	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		71.00000	48	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		76648.00000	77780	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		108822.00000	109975	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		142270.00000	143424	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		176980.00000	178135	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		94249.00000	93088	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		31.00000	26	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		213008.00000	214162	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.12300	8.11300		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		38826.00000	38029	12.47	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	8.20	Put		28871.00000	29225	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		45613.00000	44760	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		24368.00000	24665	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		60707.00000	59758	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		17355.00000	17556	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		80941.00000	79907	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10818.00000	10934	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		42099.00000	41273	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		26479.00000	26803	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		27062.00000	26395	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		40177.00000	40661	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		15672.00000	15184	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		58568.00000	59231	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		7915.00000	7603	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		81684.00000	82522	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		3770.00000	3589	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		109550.00000	110519	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1592.00000	1499	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		140571.00000	141629	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		590.00000	549	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		174009.00000	175118	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		190.00000	174	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		209343.00000	210478	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		102658.00000	101569	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		6687.00000	6748	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.10000	8.09200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		58299.00000	57650	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		40373.00000	40641	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		71024.00000	70316	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		30972.00000	31181	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		77829.00000	77095	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		26945.00000	27128	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		92216.00000	91436	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		20115.00000	20252	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		74392.00000	73671	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		28905.00000	29100	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.07600	8.07100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		68355.00000	67927	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		48149.00000	48292	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		80730.00000	80272	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		38538.00000	38650	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		83975.00000	83510	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		36380.00000	36486	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		87276.00000	86804	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		34317.00000	34417	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		101007.00000	100511	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		26958.00000	27034	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.93000	8.81600		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		551.00000	257	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3211.00000	4317	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		296.00000	121	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4191.00000	5415	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		409.00000	179	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3686.00000	4856	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		39.00000	10	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7029.00000	8401	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		2.00000	0	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10103.00000	11501	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		13223.00000	14623	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		16360.00000	17760	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		19510.00000	20910	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		22673.00000	24073	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		25850.00000	27250	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		35465.00000	36864	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		32246.00000	33646	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		29041.00000	30441	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.95800	8.82000		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3326.00000	2699	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4028.00000	4782	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2833.00000	2268	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4538.00000	5355	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3074.00000	2478	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4277.00000	5063	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2178.00000	1704	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5391.00000	6299	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1311.00000	982	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7046.00000	8098	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		711.00000	506	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8977.00000	10153	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		339.00000	227	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11145.00000	12414	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		166.00000	106	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13522.00000	14843	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		75.00000	46	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15990.00000	17342	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		32.00000	18	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18515.00000	19883	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		12.00000	7	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21074.00000	22450	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		28855.00000	30236	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26249.00000	27629	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23654.00000	25033	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.92300	8.77300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4756.00000	4188	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4935.00000	5531	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5559.00000	4932	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4186.00000	4723	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5989.00000	5333	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3841.00000	4349	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5772.00000	5130	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4011.00000	4533	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6906.00000	6191	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3212.00000	3661	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.85600	8.69300		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6132.00000	5679	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5821.00000	6256	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6992.00000	6500	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5050.00000	5446	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6844.00000	6359	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5173.00000	5575	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6698.00000	6219	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5299.00000	5707	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7604.00000	7086	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4576.00000	4946	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.43900	8.40400		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.50	Call		10184.00000	8733	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		4562.00000	5166	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		16441.00000	14683	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		2114.00000	2410	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		12117.00000	10549	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		3582.00000	4069	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		14208.00000	12538	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		2772.00000	3156	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		21254.00000	19364	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1176.00000	1341	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		34495.00000	32468	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		226.00000	252	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		3285.00000	2540	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		12388.00000	13697	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		611.00000	403	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		24713.00000	26560	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		56.00000	30	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		39439.00000	41467	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		3.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		54952.00000	57005	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		70809.00000	72864	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		86967.00000	89022	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		103430.00000	105484	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		48236.00000	46184	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		33.00000	35	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.42000	8.38400		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21354.00000	20116	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		14706.00000	15537	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26626.00000	25240	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		11462.00000	12145	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		23050.00000	21761	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		13553.00000	14333	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24808.00000	23470	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		12472.00000	13203	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		30431.00000	28955	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		9640.00000	10234	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		40946.00000	39284	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		6265.00000	6672	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		13928.00000	12961	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		21678.00000	22780	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8269.00000	7580	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		30680.00000	32060	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4395.00000	3956	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		41734.00000	43364	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2239.00000	1981	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		54778.00000	56589	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1037.00000	900	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		69055.00000	70988	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		434.00000	369	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		84216.00000	86220	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		164.00000	136	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		99998.00000	102039	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		52327.00000	50528	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		4002.00000	4272	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.39300	8.36000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		29492.00000	28398	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		21646.00000	22408	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		35824.00000	34605	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		16902.00000	17539	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		37510.00000	36261	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		15843.00000	16451	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		39236.00000	37958	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		14834.00000	15412	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		46515.00000	45127	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		11267.00000	11736	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.36600	8.33700		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		34671.00000	33730	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		25748.00000	26402	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		40741.00000	39712	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		21005.00000	21570	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		42341.00000	41290	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		19924.00000	20468	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		43973.00000	42901	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		18885.00000	19408	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		50805.00000	49653	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		15122.00000	15565	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.36500	8.33400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		3684.00000	2808	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		9610.00000	10910	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13593.00000	11800	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2018.00000	2401	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		19319.00000	17319	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		858.00000	1033	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		16366.00000	14455	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		1340.00000	1605	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		22409.00000	20344	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		530.00000	640	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		28849.00000	26712	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		180.00000	217	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		439.00000	270	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		24282.00000	26288	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		19.00000	9	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		42205.00000	44370	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		60969.00000	63145	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		80202.00000	82378	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		99898.00000	102073	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		140727.00000	142903	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		120069.00000	122244	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.34800	8.31800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		13518.00000	12512	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		18249.00000	19321	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		22688.00000	21324	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		10171.00000	10885	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		27104.00000	25612	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		7799.00000	8384	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		24846.00000	23417	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		8927.00000	9575	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		34422.00000	32761	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		5050.00000	5466	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		29457.00000	27904	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		6780.00000	7306	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		48057.00000	46189	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		2212.00000	2421	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7157.00000	6504	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		29538.00000	30963	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3314.00000	2948	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		43757.00000	45469	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1322.00000	1148	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		60253.00000	62157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		449.00000	380	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		78302.00000	80310	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		6.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		137351.00000	139427	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		31.00000	24	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		117078.00000	119150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		128.00000	105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		97349.00000	99404	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.32400	8.29500		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		28504.00000	27248	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		14597.00000	15324	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		37080.00000	35640	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		9852.00000	10395	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		39393.00000	37911	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		8872.00000	9373	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		41768.00000	40246	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		7968.00000	8430	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		51813.00000	50150	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		5047.00000	5367	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.29700	8.27200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		33990.00000	32933	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		18743.00000	19373	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		42141.00000	40957	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		13770.00000	14273	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		44313.00000	43099	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		12698.00000	13171	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		46535.00000	45292	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		11690.00000	12134	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		55883.00000	54535	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		8258.00000	8596	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.33900	8.31900		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		6195.00000	5367	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		11335.00000	11990	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		16893.00000	15599	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		3581.00000	3771	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		22601.00000	21208	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		2039.00000	2130	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		19668.00000	18319	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		2722.00000	2856	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		32082.00000	30618	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		785.00000	804	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		25664.00000	24238	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		1505.00000	1563	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		48958.00000	47471	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		129.00000	125	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1333.00000	1035	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		25406.00000	26591	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		142.00000	93	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		43642.00000	45076	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		8.00000	4	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		63444.00000	64924	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		83897.00000	85380	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		104898.00000	106381	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		148583.00000	150066	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		126454.00000	127937	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.32100	8.30100		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		20653.00000	19845	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		24410.00000	25070	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		30792.00000	29799	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		16315.00000	16790	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		35436.00000	34378	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		13794.00000	14204	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		33079.00000	32053	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		15011.00000	15452	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		42888.00000	41743	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		10631.00000	10955	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		37859.00000	36771	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		12661.00000	13040	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		56477.00000	55221	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		6881.00000	7093	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		12670.00000	12066	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		35128.00000	35992	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		6965.00000	6560	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		48606.00000	49668	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3661.00000	3410	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		64978.00000	66194	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1749.00000	1609	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		83251.00000	84579	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		755.00000	685	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		102965.00000	104363	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		101.00000	89	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		145361.00000	146817	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		292.00000	261	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		123750.00000	125187	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.29800	8.28000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		41115.00000	40264	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		25290.00000	25746	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		49496.00000	48562	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		19581.00000	19954	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		51711.00000	50757	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		18317.00000	18671	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		53972.00000	52999	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		17115.00000	17450	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		63434.00000	62392	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		12899.00000	13165	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.27500	8.26000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		47726.00000	47027	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		30663.00000	31042	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		55786.00000	55030	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		24806.00000	25128	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		57899.00000	57129	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		23481.00000	23790	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		60048.00000	59265	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		22210.00000	22505	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		68997.00000	68163	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		17641.00000	17886	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.26800	8.23300		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		7606.00000	6077	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		6327.00000	7428	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		17772.00000	15499	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		1629.00000	1987	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		24137.00000	21668	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		685.00000	845	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		20882.00000	18496	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		1074.00000	1319	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		30933.00000	28364	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		251.00000	312	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		37912.00000	35301	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		80.00000	99	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		27499.00000	24970	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		422.00000	523	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		1437.00000	962	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		19209.00000	21363	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		114.00000	59	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		37473.00000	40048	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		3.00000	1	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		57504.00000	60133	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		78216.00000	80846	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		99521.00000	102151	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		121436.00000	124066	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		55369.00000	52739	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.24800	8.21200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		18658.00000	17174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		15825.00000	17026	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		27259.00000	25423	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		9708.00000	10556	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		32194.00000	30200	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		7403.00000	8094	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		29678.00000	27761	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.50	Put		8497.00000	9265	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		37492.00000	35359	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		5540.00000	6091	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		43103.00000	40848	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		4067.00000	4497	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		34801.00000	32735	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		6419.00000	7038	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		10530.00000	9507	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		26553.00000	28215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		5249.00000	4634	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		40653.00000	42722	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2277.00000	1959	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		57602.00000	59968	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		848.00000	709	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		76652.00000	79197	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		268.00000	217	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		97126.00000	99759	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		71.00000	56	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		118577.00000	121245	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		58134.00000	55659	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1722.00000	1930	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		16.00000	12	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		140781.00000	143461	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.22600	8.19200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		36522.00000	34828	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		14072.00000	14892	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		46172.00000	44269	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		9535.00000	10147	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		48737.00000	46787	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		8601.00000	9166	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		51357.00000	49362	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		7740.00000	8260	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		62311.00000	60159	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		4957.00000	5320	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.20300	8.17200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		41432.00000	39931	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		17752.00000	18523	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		50636.00000	48972	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		12914.00000	13523	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		53066.00000	51365	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		11879.00000	12451	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		55543.00000	53806	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		10910.00000	11446	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		65875.00000	64006	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		7637.00000	8042	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			236.01800	236.38300		4.00	0.00	500.00
Total for Derivatives:							0.00	2,916.00
Grand Total:							0.00	2,916.00