



Daily MTM Report

Daily summary for 30/10/2006

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			8.38500	8.35000			0.00	0.00
R157 On 15/09/2015 Bond			8.16000	8.13500			0.00	0.00
R186 On 21/12/2026 Bond			7.82000	7.80000			0.00	0.00
R194 On 28/02/2008 Bond			8.78500	8.75000			0.00	0.00
R201 On 21/12/2014 Bond			8.15000	8.13000			0.00	0.00
R203 On 15/09/2017 Bond			8.02500	8.01500			0.00	0.00
R204 On 21/12/2018 Bond			8.02000	7.99500			0.00	0.00
R207 On 15/01/2020 Bond			7.97500	7.95000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
CRD1 On 01/02/2007 Index Future			106.19500	106.00200		0.00	10.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		10910.00000	11743	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		10890.00000	9793	0.00	0.00	0.00
CRDI On 02/11/2006 Index Future			104.06500	104.12200		0.00	10.00	0.00
GOVI On 02/11/2006 jGovi			241.96400	242.12300		4.10	92.00	596.00
GOVI On 02/11/2006 jGovi	230.00	Call		121230.00000	119640	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		0.00000	0	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			246.91500	247.08400		3.89	71.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		170842.00000	169152	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		2.00000	2	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			252.41400	252.58700		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		175974.00000	174245	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		104.00000	105	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			258.10400	258.36500		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		179188.00000	176603	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		538.00000	563	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.87800	8.85000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.56400	8.53600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.08500	8.09900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.06800	9.07400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.55700	8.52400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.48600	8.46300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.39800	8.38000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.36400	8.34800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.72600	8.72600		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.75300	8.77400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4327.00000	4277	0.36	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/11/2006 jFra	7.00	Put		0.00000	0	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.09700	9.08500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3878.00000	3905	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		13.00000	12	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.24200	9.25800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4343.00000	4304	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		59.00000	59	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.21400	9.22000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4339.00000	4323	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		147.00000	146	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.15500	9.16900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4630.00000	4594	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		256.00000	257	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.06200	9.07900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24521.00000	24428	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20665.00000	20612	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.04500	9.05600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32900.00000	32703	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.05400	9.04700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		10711.00000	10616	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9857.00000	9635	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.00400	8.98200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		12041.00000	12103	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16923.00000	16585	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.92400	8.88000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		14330.00000	14585	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21077.00000	20529	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.71100	8.67700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		57219.00000	58547	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			8.68800	8.65000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		2512.00000	2682	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		26581.00000	25210	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.64100	8.60000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		5035.00000	5339	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		31141.00000	29778	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.58400	8.53900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		6943.00000	7339	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		35548.00000	34108	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.44000	8.41500		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/11/2006 jNote	7.25	Call			77749.00000	79315	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			8.41800		8.39200		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call			695.00000	756	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put			41313.00000	39582	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.38200		8.35600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call			2160.00000	2316	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put			45258.00000	43615	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.33800		8.31200		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call			3503.00000	3717	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put			49652.00000	48054	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.72400		7.72400		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.96100		7.97500		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.32400		8.34400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.22500		8.23600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.47400		8.48600		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.73500		8.74900		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.54700		8.55800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.74500		8.75800		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			244.14900		243.57900		0.00	15.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call			25042.00000	27634	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put			25052.00000	21944	0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			239.25200		239.29200		0.00	15.00	0.00
R153 On 02/11/2006 Bond Future			8.40000		8.36000		4.25	0.00	523.00
R153 On 02/11/2006 Bond Future	8.45	Call			4355.00000	2755	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put			1206.00000	1007	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call			7097.00000	5489	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put			460.00000	254	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call			13607.00000	12173	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put			37.00000	5	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call			5658.00000	4025	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put			763.00000	532	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call			22161.00000	20760	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put			1.00000	0	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call			964.00000	227	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put			4829.00000	5493	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.00	Call			35.00000	0	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put			12743.00000	14110	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call			0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put			21639.00000	23040	3.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		30657.00000	32058	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		39762.00000	41163	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		48957.00000	50358	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		58242.00000	59643	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		67618.00000	69019	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		30670.00000	29269	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		0.00000	0	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.45500	8.31000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		8716.00000	6510	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		10696.00000	13256	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		12355.00000	9629	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		7753.00000	9793	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		18941.00000	15530	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4556.00000	5912	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		14411.00000	11441	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		6536.00000	8332	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		13366.00000	10516	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		7126.00000	9042	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		25302.00000	21449	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2846.00000	3760	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5174.00000	3626	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		15449.00000	18667	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2726.00000	1767	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		21373.00000	25180	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1375.00000	829	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		28471.00000	32691	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		628.00000	350	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		36251.00000	40739	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		258.00000	132	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		44487.00000	49127	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		31.00000	13	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		61713.00000	66461	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		95.00000	44	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		53010.00000	57726	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		32212.00000	28041	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1760.00000	2354	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.29500	8.25500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		17824.00000	16993	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		10288.00000	10692	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		21580.00000	20671	4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/05/2007 Bond Future	8.70	Put		7939.00000	8264	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		22579.00000	21651	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		7418.00000	7725	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		23600.00000	22655	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		6922.00000	7212	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		27904.00000	26893	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		5183.00000	5408	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.23300	8.19400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21814.00000	21070	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		13056.00000	13433	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		25220.00000	24421	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		10784.00000	11107	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		26113.00000	25301	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		10264.00000	10573	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		27022.00000	26198	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		9761.00000	10058	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		30815.00000	29943	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		7932.00000	8181	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.16500	8.14500		7.90	0.00	6.00
R157 On 02/11/2006 Bond Future	8.25	Call		10041.00000	7697	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		2137.00000	1304	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		23006.00000	21310	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		221.00000	35	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		30193.00000	28634	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		52.00000	3	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		44689.00000	43177	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		2.00000	0	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		37452.00000	35931	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		10.00000	0	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		33822.00000	32289	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		23.00000	1	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		62562.00000	61051	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		31.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		30339.00000	31819	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		26580.00000	24970	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		110.00000	11	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.00	Call		1351.00000	331	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		12371.00000	12861	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		49970.00000	51480	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		70013.00000	71523	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/11/2006 Bond Future	6.75	Put		111277.00000	112787	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		90446.00000	91956	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		80101.00000	78591	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		0.00000	0	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		97314.00000	95803	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		0.00000	0	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		114205.00000	112695	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		0.00000	0	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.17500	8.10400		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		17582.00000	15006	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		25308.00000	27973	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		27387.00000	24079	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		16641.00000	18574	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		34378.00000	30682	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		12714.00000	14257	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		39421.00000	35493	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		10544.00000	11857	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		42048.00000	38014	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		9586.00000	10792	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		47485.00000	43257	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		7891.00000	8903	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		14301.00000	12035	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		29513.00000	32487	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		102729.00000	97648	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		1268.00000	1428	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		44738.00000	40604	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		8703.00000	9809	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		53136.00000	48737	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6462.00000	7304	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		68078.00000	63355	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3934.00000	4452	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		10133.00000	8326	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		36679.00000	40112	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5531.00000	4372	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		51254.00000	55335	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2742.00000	2074	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		68003.00000	72576	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1225.00000	882	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		86397.00000	91294	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		83653.00000	78721	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2359.00000	2667	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		99539.00000	94477	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1408.00000	1587	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		115492.00000	110353	9.18	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	9.75	Put		832.00000	933	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.09500	8.06800		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		48463.00000	46943	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		17677.00000	18109	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		57913.00000	56286	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		13198.00000	13524	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		60393.00000	58743	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		12228.00000	12530	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		62917.00000	61244	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		11313.00000	11593	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		73411.00000	71660	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		8178.00000	8379	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.05700	8.03100		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		56636.00000	55259	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		24003.00000	24464	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		65433.00000	63971	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		19211.00000	19588	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		67724.00000	66243	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		18135.00000	18492	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		58873.00000	57284	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		5929.00000	6178	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		79679.00000	78110	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		13432.00000	13701	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			7.81900	7.79900		12.30	0.00	27.00
R186 On 02/11/2006 Bond Future	7.75	Call		4955.00000	2167	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		10917.00000	10549	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		24982.00000	21915	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		966.00000	320	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		47280.00000	44814	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		47.00000	2	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		52953.00000	50513	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		19.00000	0	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		58601.00000	56172	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		8.00000	0	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		80833.00000	78412	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		107757.00000	105336	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		171.00000	6	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		37219.00000	39474	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		69291.00000	71711	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		102740.00000	105161	11.01	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		137451.00000	139872	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		133747.00000	131326	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		173478.00000	175899	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			7.79200	7.77100		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		30277.00000	28537	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		32820.00000	33616	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		47426.00000	45332	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		20188.00000	20629	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		63554.00000	61261	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		13246.00000	13489	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		72309.00000	69943	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		10711.00000	10880	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		90766.00000	88299	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		7061.00000	7129	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		114410.00000	111879	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3933.00000	3938	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		67844.00000	65513	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		11871.00000	12075	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		17137.00000	15845	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		50552.00000	51796	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8951.00000	8092	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		74377.00000	76054	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4134.00000	3636	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		102760.00000	104797	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1667.00000	1419	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		134733.00000	137020	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		580.00000	475	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		169380.00000	171810	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		138517.00000	135962	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2193.00000	2172	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.76300	7.74200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		83409.00000	81293	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		24315.00000	24728	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		98981.00000	96745	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		17760.00000	18053	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		107115.00000	104830	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		15062.00000	15305	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		123935.00000	121569	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		10666.00000	10828	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		103022.00000	100761	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		16366.00000	16634	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.73400	7.71400		13.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/08/2007 Bond Future	8.25	Call		93806.00000	91879	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		31750.00000	32224	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		108624.00000	106592	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		24582.00000	24951	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		112453.00000	110398	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		23009.00000	23354	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		116327.00000	114249	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		21518.00000	21841	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		132217.00000	130058	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		16318.00000	16561	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.79100	8.75500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		255.00000	51	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		2164.00000	2404	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		82.00000	6	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3226.00000	3594	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		149.00000	20	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		2676.00000	2989	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		1.00000	0	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6242.00000	6684	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		0.00000	0	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9350.00000	9793	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		12473.00000	12916	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		15610.00000	16052	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		18759.00000	19202	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		21923.00000	22366	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		25100.00000	25543	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		34714.00000	35157	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		31496.00000	31938	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		28291.00000	28734	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.78800	8.74200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3516.00000	3234	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		3436.00000	3615	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2992.00000	2732	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3915.00000	4117	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3248.00000	2977	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3670.00000	3860	1.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	8.50	Call		2294.00000	2070	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4726.00000	4963	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1370.00000	1207	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6323.00000	6621	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		733.00000	627	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8217.00000	8572	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		342.00000	282	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10366.00000	10767	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		162.00000	129	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		12736.00000	13164	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		70.00000	54	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15203.00000	15648	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		28.00000	21	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		17729.00000	18183	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		10.00000	7	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20290.00000	20748	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		28073.00000	28534	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		25466.00000	25927	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		22871.00000	23331	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.73800	8.68700		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4960.00000	4719	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4470.00000	4626	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6020.00000	5754	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3591.00000	3722	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5798.00000	5537	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3757.00000	3892	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6247.00000	5976	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3431.00000	3556	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7202.00000	6912	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2839.00000	2946	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.65200	8.59800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6286.00000	6101	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5457.00000	5567	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6868.00000	6674	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4951.00000	5052	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7170.00000	6973	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4710.00000	4806	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7018.00000	6823	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4829.00000	4928	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7798.00000	7592	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4252.00000	4341	1.60	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			8.15000	8.12900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.25	Call		8711.00000	6823	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		1486.00000	857	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		22021.00000	20698	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		71.00000	6	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		30662.00000	29397	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		6.00000	0	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		24896.00000	23606	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		33.00000	2	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		27779.00000	26506	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		15.00000	0	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		36407.00000	35147	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		1.00000	0	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		50598.00000	49339	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1317.00000	365	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9092.00000	9399	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		39.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		23094.00000	24314	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		38622.00000	39880	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		54481.00000	55740	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		70639.00000	71898	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		87102.00000	88361	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		64531.00000	63273	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		0.00000	0	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.11800	8.09600		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		13758.00000	12929	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		19419.00000	19882	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		21632.00000	20617	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		12632.00000	12910	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		31232.00000	30083	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		7833.00000	7977	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		37692.00000	36487	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		5778.00000	5864	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		33336.00000	32167	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		7089.00000	7211	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		35490.00000	34302	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		6405.00000	6508	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		42221.00000	40988	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4681.00000	4739	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		54227.00000	52948	8.50	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	9.00	Put		2796.00000	2808	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7888.00000	7276	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		28477.00000	29157	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4254.00000	3842	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		40044.00000	40923	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2077.00000	1829	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		53346.00000	54390	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		911.00000	779	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		67943.00000	69103	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		357.00000	295	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		83441.00000	84671	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		66719.00000	65420	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1644.00000	1636	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.08400	8.06300		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		39172.00000	38188	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		14424.00000	14647	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		46662.00000	45618	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		10838.00000	11001	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		48627.00000	47570	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		10058.00000	10208	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		50626.00000	49557	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		9322.00000	9459	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		58940.00000	57827	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		6790.00000	6883	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.04900	8.02800		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		44535.00000	43620	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		18423.00000	18687	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		51577.00000	50609	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		14652.00000	14863	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		53413.00000	52433	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		13807.00000	14007	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		55278.00000	54286	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		13000.00000	13188	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		63002.00000	61968	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		10130.00000	10275	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.02500	8.01400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		3274.00000	1849	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		4288.00000	3660	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		17032.00000	16122	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		130.00000	16	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		34403.00000	33607	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		41289.00000	40493	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	8.55	Call		37854.00000	37058	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		44708.00000	43912	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		51498.00000	50702	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		73.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		19432.00000	20157	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		38141.00000	38937	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		57374.00000	58170	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		77070.00000	77866	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		117899.00000	118695	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		97241.00000	98037	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.99700	7.98600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		15749.00000	15108	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		14749.00000	14894	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		26236.00000	25482	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7585.00000	7618	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		39303.00000	38499	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3405.00000	3387	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		45060.00000	44249	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		2373.00000	2349	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		42151.00000	41343	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		2851.00000	2829	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		54073.00000	53261	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1320.00000	1294	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		48021.00000	47209	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		1963.00000	1938	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		69664.00000	68862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		438.00000	421	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		8326.00000	7850	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		25389.00000	25699	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3801.00000	3503	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		39350.00000	39838	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1472.00000	1318	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		55944.00000	56575	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		28.00000	22	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		113991.00000	114772	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		127.00000	105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		93794.00000	94558	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	7.00	Call		477.00000	411	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		74316.00000	75037	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.96400	7.95400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		44546.00000	43874	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		6928.00000	6962	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		55191.00000	54494	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		4251.00000	4260	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		57967.00000	57266	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		3734.00000	3739	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		60781.00000	60077	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		3270.00000	3272	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		72342.00000	71630	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1864.00000	1858	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.93000	7.92100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		49806.00000	49228	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		10474.00000	10524	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		59711.00000	59110	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		7256.00000	7282	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		62289.00000	61684	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		6590.00000	6612	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		64904.00000	64294	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		5974.00000	5991	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		75670.00000	75048	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		3960.00000	3965	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.01900	7.99400		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		5293.00000	2894	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		4833.00000	4350	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		19761.00000	17570	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		368.00000	94	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		37852.00000	35929	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		7.00000	0	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		45096.00000	43178	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		1.00000	0	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		41482.00000	39563	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		3.00000	0	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		55830.00000	53914	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		48692.00000	46775	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		73362.00000	71446	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		360.00000	28	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		19327.00000	20911	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		4.00000	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	7.50	Put		38907.00000	40820	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		59364.00000	61281	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		80365.00000	82281	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		124049.00000	125966	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		101921.00000	103837	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			7.99200	7.96500		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		22571.00000	21169	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		19915.00000	20563	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		33915.00000	32254	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12558.00000	12947	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		47163.00000	45321	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7572.00000	7780	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		52906.00000	51013	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		6149.00000	6305	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		50011.00000	48142	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		6828.00000	7008	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		61832.00000	59879	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4461.00000	4558	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		55845.00000	53929	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		5532.00000	5665	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		77348.00000	75334	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2638.00000	2674	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		13621.00000	12542	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		30147.00000	31117	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		7718.00000	6958	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		43919.00000	45210	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3966.00000	3487	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		60353.00000	61923	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1832.00000	1564	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		78928.00000	80710	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		276.00000	219	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		120421.00000	122414	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		755.00000	623	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		99099.00000	101016	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.96200	7.93600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		56853.00000	55246	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		15577.00000	15925	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		66901.00000	65204	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		11535.00000	11792	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		69512.00000	67795	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		10667.00000	10904	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/05/2007 Bond Future	8.80	Call		72159.00000	70422	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		9852.00000	10070	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		83061.00000	81260	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		7076.00000	7229	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.93200	7.90700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		63556.00000	62092	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		20657.00000	21052	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		73040.00000	71496	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		16223.00000	16539	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		75494.00000	73932	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		15240.00000	15538	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		77979.00000	76400	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		14305.00000	14585	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		88201.00000	86558	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		11009.00000	11226	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			7.97400	7.94900		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		6484.00000	4092	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2532.00000	2080	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		23053.00000	21067	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		51.00000	5	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		37866.00000	35926	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		45176.00000	43236	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		41531.00000	39591	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		52405.00000	50465	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		59555.00000	57615	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		48800.00000	46860	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		339.00000	25	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		15975.00000	17601	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		35779.00000	37718	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		56493.00000	58433	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		77798.00000	79738	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		99713.00000	101653	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		77089.00000	75150	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future			7.94600	7.92000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		19917.00000	18542	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		13773.00000	14401	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		31925.00000	30250	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		6925.00000	7253	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		43350.00000	41516	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		3631.00000	3800	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		49501.00000	47613	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		2543.00000	2657	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		46396.00000	44532	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3047.00000	3187	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		55859.00000	53931	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		1740.00000	1815	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		62366.00000	60410	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1163.00000	1210	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		52658.00000	50748	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		2109.00000	2203	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		11039.00000	10040	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		24275.00000	25280	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5330.00000	4706	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		38488.00000	39867	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2202.00000	1875	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		55839.00000	57514	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		766.00000	625	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		75457.00000	77318	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		222.00000	172	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		96560.00000	98513	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		78962.00000	76971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		382.00000	394	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		53.00000	38	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		118650.00000	120639	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.91900	7.89300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		52317.00000	50618	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		7347.00000	7635	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		63756.00000	61954	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		4601.00000	4786	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		66720.00000	64897	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		4066.00000	4230	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		69718.00000	67877	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		3583.00000	3728	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		81977.00000	80076	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		2104.00000	2190	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.89100	7.86500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		57110.00000	55500	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		10505.00000	10865	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future	8.70	Call		67899.00000	66188	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		7252.00000	7512	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		70693.00000	68960	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		6582.00000	6819	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		73520.00000	71766	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		5962.00000	6180	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		85107.00000	83284	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		3944.00000	4093	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			244.01700	243.58000		0.00	500.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		24948.00000	26820	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		25148.00000	22650	0.00	0.00	0.00
TRTI On 02/11/2006 Index Future			239.12300	239.28000		0.00	500.00	0.00
Total for Derivatives:							1,213.00	2,736.00

Grand Total: 1,213.00 2,736.00