



Daily MTM Report

Daily summary for 13/10/2006

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			8.52000	8.60000			0.00	0.00
R157 On 15/09/2015 Bond			8.43000	8.52500			0.00	0.00
R186 On 21/12/2026 Bond			8.14000	8.23500			0.00	0.00
R194 On 28/02/2008 Bond			8.78000	8.86000			0.00	0.00
R201 On 21/12/2014 Bond			8.41500	8.51000			0.00	0.00
R203 On 15/09/2017 Bond			8.35000	8.44500			0.00	0.00
R204 On 21/12/2018 Bond			8.33000	8.43000			0.00	0.00
R207 On 15/01/2020 Bond			8.30400	8.40700			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
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

Derivatives

CRDI On 02/11/2006 Index Future			103.19800	102.82600		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			239.10700	237.94100		4.10	10.00	911.00
GOVI On 02/11/2006 jGovi	230.00	Call		79412.00000	91070	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2.00000	0	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			244.04900	242.86100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		128704.00000	140534	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		94.00000	44	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			249.47300	248.26000		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		133391.00000	145229	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		791.00000	499	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			255.01000	254.06200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		137765.00000	146753	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		2145.00000	1653	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.89800	9.02400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.68700	8.84800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.36800	8.49600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.04000	9.11500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.66500	8.81600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.61900	8.76800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.53200	8.67200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.50800	8.64700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.61700	8.58300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.70800	8.71900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4195.00000	4168	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			9.07200	9.11900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3966.00000	3854	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		19.00000	21	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			9.20500	9.33100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4522.00000	4234	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		61.00000	78	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.16200	9.31000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4551.00000	4228	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		141.00000	176	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.14900	9.23200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4789.00000	4600	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		251.00000	279	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.01400	9.09800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24905.00000	24776	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20997.00000	21073	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.01600	9.09800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33661.00000	32195	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		7.00000	9	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.02600	9.12700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		12229.00000	11234	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9921.00000	10763	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.97800	9.09500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		13527.00000	12528	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16350.00000	17485	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.90400	9.03100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		16012.00000	14948	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20002.00000	21258	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.76000	8.90000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		65928.00000	60504	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			8.75100	8.89900		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		5493.00000	3859	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		19514.00000	23854	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.71800	8.87300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		8642.00000	6681	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		23711.00000	28017	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.67600	8.83300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		10920.00000	8840	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		27607.00000	31890	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.57100	8.72400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		97269.00000	87714	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			8.55600	8.71300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		4149.00000	2100	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		23091.00000	31595	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.52600	8.68600		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		6879.00000	4271	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		27624.00000	35800	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.48900	8.64900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		8814.00000	6001	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		32043.00000	40051	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.74200	7.68100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.02700	7.95000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.39700	8.36400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25000	8.25900		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.48900	8.50800		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.74400	8.76200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.55100	8.56100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.74700	8.75800		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			237.09800	236.20400		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.53500	8.61500		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.55	Call		3598.00000	4800	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		5857.00000	4278	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		7425.00000	9270	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2751.00000	1815	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2892.00000	3930	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		6893.00000	5149	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		14121.00000	16536	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		856.00000	490	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		735.00000	1105	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		13495.00000	11083	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2285.00000	3165	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		8031.00000	6130	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		107.00000	180	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		21711.00000	19002	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		8.00000	14	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30542.00000	27768	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		0.00000	1	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		39552.00000	36771	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		48658.00000	45876	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		57852.00000	55071	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		67137.00000	64356	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		76513.00000	73732	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		21986.00000	24660	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		211.00000	104	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.50200	8.58700		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10093.00000	11454	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		11301.00000	9885	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		13744.00000	15367	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		8442.00000	7288	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8490.00000	9715	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		12971.00000	11419	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		19125.00000	21040	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		5753.00000	4890	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9275.00000	10568	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		12118.00000	10634	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5751.00000	6704	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		16813.00000	14989	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3238.00000	3874	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		22595.00000	20455	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1614.00000	1992	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		29344.00000	26944	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		792.00000	1001	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		36970.00000	34402	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		355.00000	460	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		45061.00000	42389	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		145.00000	193	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53457.00000	50727	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		18.00000	25	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		70783.00000	68012	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		54.00000	73	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62052.00000	59294	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		25241.00000	27392	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3871.00000	3245	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.46500	8.54500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		13532.00000	14733	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		14910.00000	13660	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		16662.00000	18030	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		11934.00000	10852	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		17506.00000	18915	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		11258.00000	10218	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		18373.00000	19824	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		10609.00000	9610	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		22081.00000	23691	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		8274.00000	7434	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.41900	8.49700		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		17510.00000	18634	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		17425.00000	16324	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20458.00000	21697	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		14695.00000	13709	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21238.00000	22505	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		14061.00000	13104	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		22034.00000	23329	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		13447.00000	12517	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		25385.00000	26791	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		11175.00000	10356	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.43000	8.54000		7.90	8.00	55.00
R157 On 02/11/2006 Bond Future	8.55	Call		10149.00000	14630	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		9416.00000	5796	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		19396.00000	25581	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		4118.00000	2201	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		14395.00000	19791	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		6361.00000	3656	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		12171.00000	17122	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		7780.00000	4630	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		6742.00000	10248	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		13365.00000	8770	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		34338.00000	41780	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		1184.00000	526	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		35.00000	85	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		59751.00000	51701	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		8337.00000	12333	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11275.00000	7170	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		2402.00000	4123	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		23906.00000	17527	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		408.00000	832	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		40836.00000	33159	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		2.00000	5	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		79380.00000	71282	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		99421.00000	91320	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		140685.00000	132584	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		119854.00000	111753	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		50964.00000	58893	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		271.00000	99	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		67952.00000	76020	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		47.00000	14	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		84803.00000	92899	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		7.00000	2	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.44500	8.55500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		23319.00000	27427	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		23677.00000	19881	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		27238.00000	31720	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		20464.00000	17043	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		6071.00000	7749	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		54103.00000	47878	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		18056.00000	21582	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		29211.00000	24834	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		73564.00000	80395	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		4923.00000	3850	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		25240.00000	29536	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		22025.00000	18418	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		31459.00000	36299	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		17606.00000	14542	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		43339.00000	48971	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		12015.00000	9744	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		21478.00000	25394	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		25422.00000	21434	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		13556.00000	16495	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		35631.00000	30666	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		7828.00000	9842	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		48374.00000	42485	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3988.00000	5215	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		63354.00000	56678	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1988.00000	2685	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		80530.00000	73324	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		904.00000	1262	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		98986.00000	91441	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		373.00000	539	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		118366.00000	110628	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		56533.00000	62800	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		8059.00000	6423	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		70663.00000	77413	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5352.00000	4199	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		85353.00000	92459	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3513.00000	2715	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.39400	8.49100		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		31797.00000	35357	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		31166.00000	27892	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		39130.00000	43170	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		24570.00000	21776	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		41099.00000	45255	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		23088.00000	20411	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		43120.00000	47391	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		21671.00000	19109	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		51705.00000	56419	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		16626.00000	14508	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.36900	8.46600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		39870.00000	43394	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		37541.00000	34388	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		46979.00000	50875	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		31061.00000	28280	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		48859.00000	52846	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		29574.00000	26884	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		36865.00000	41341	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		14224.00000	12024	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		58839.00000	63267	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		22895.00000	20647	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.13800	8.23400		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.25	Call		15152.00000	21283	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		13332.00000	8457	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		18362.00000	25166	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		10882.00000	6680	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		12330.00000	17757	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		16211.00000	10631	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		34070.00000	43052	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		4351.00000	2326	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		57690.00000	68109	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		1047.00000	459	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		4454.00000	7180	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		31551.00000	23271	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		733.00000	1390	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		57809.00000	47458	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		57.00000	129	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		88219.00000	77284	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		2.00000	6	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		120406.00000	109403	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		153854.00000	142847	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		188564.00000	177558	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		82832.00000	93711	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		199.00000	71	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		224592.00000	213585	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.12000	8.21700		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		33111.00000	38836	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		35041.00000	29687	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		39278.00000	45577	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		29918.00000	25137	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		53234.00000	60569	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		21767.00000	18023	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		72229.00000	80661	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		13991.00000	11344	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		36069.00000	42085	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		32334.00000	27271	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		22623.00000	27152	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		47624.00000	41073	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		12745.00000	15814	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		67527.00000	59516	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		6239.00000	8055	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		91893.00000	82630	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2906.00000	3882	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		120571.00000	110467	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1202.00000	1664	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		152067.00000	141448	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		438.00000	628	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		185741.00000	174852	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		139.00000	207	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		221177.00000	210165	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		92988.00000	102250	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		8902.00000	7084	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.10000	8.19600		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		52172.00000	58134	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		46090.00000	41125	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		64038.00000	70776	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		35830.00000	31641	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		70429.00000	77538	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		31388.00000	27571	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		84031.00000	91837	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		23774.00000	20653	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		67197.00000	74123	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		33554.00000	29552	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.08000	8.17600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		62049.00000	68057	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		53757.00000	48879	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		73698.00000	80359	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		43419.00000	39194	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		76766.00000	83585	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		41085.00000	37018	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		79892.00000	86867	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		38847.00000	34936	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		92950.00000	100523	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		30815.00000	27502	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.79400	8.88900		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		479.00000	728	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4035.00000	3117	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		264.00000	423	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5056.00000	4047	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		359.00000	560	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4533.00000	3567	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		40.00000	72	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7927.00000	6793	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		3.00000	6	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		11000.00000	9836	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		14120.00000	12953	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		17256.00000	16089	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		20406.00000	19239	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		23570.00000	22403	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		26747.00000	25580	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		36361.00000	35194	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		33142.00000	31975	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		29938.00000	28771	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.80800	8.90400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3011.00000	3433	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4554.00000	4015	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2553.00000	2934	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5099.00000	4519	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2777.00000	3178	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4821.00000	4261	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1948.00000	2267	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6003.00000	5361	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1157.00000	1380	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7733.00000	6995	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		619.00000	760	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9726.00000	8905	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		291.00000	369	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11938.00000	11055	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		142.00000	184	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14339.00000	13420	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		64.00000	85	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16820.00000	15880	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		27.00000	36	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19351.00000	18400	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		10.00000	14	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21913.00000	20956	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		0.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29696.00000	28735	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		27090.00000	26129	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24494.00000	23535	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.77700	8.85800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5253.00000	5578	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4540.00000	4236	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5667.00000	6007	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4178.00000	3890	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5458.00000	5790	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4357.00000	4061	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4484.00000	4777	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5323.00000	4987	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6549.00000	6921	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3515.00000	3258	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.70500	8.77600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5945.00000	6130	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6086.00000	5884	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6785.00000	6987	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5295.00000	5110	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6640.00000	6839	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5422.00000	5234	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6498.00000	6694	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5551.00000	5360	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7383.00000	7596	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4807.00000	4633	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.41400	8.51200		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.50	Call		7431.00000	10390	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8131.00000	5355	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		12500.00000	16434	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		4495.00000	2694	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		8959.00000	12258	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		6747.00000	4311	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		10652.00000	14278	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		5537.00000	3429	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		16619.00000	21094	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		2864.00000	1603	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		28748.00000	34060	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		801.00000	378	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2286.00000	3616	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		17711.00000	13307	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		432.00000	785	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		30857.00000	25475	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		45.00000	94	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		45750.00000	40064	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		3.00000	7	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		61275.00000	55544	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		77131.00000	71397	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		93289.00000	87555	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		109752.00000	104018	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		42060.00000	47686	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		179.00000	71	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.39600	8.49500		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		18247.00000	21208	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		17962.00000	15250	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		23049.00000	26423	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		14248.00000	11949	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		19784.00000	22885	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		16650.00000	14078	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		21385.00000	24625	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		15413.00000	12979	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		26556.00000	30188	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		12128.00000	10088	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		36418.00000	40610	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		8100.00000	6619	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		11624.00000	13865	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		25737.00000	22305	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		6719.00000	8264	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		35493.00000	31365	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3469.00000	4419	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		47171.00000	42448	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1730.00000	2271	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		60633.00000	55500	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		786.00000	1064	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		75167.00000	69772	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		323.00000	452	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		90468.00000	84923	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		120.00000	173	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		106317.00000	100697	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		47277.00000	51907	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5315.00000	4272	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.37600	8.47300		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		26314.00000	29179	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		24807.00000	22233	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		32203.00000	35441	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		19620.00000	17420	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		33781.00000	37110	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		18453.00000	16344	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		35399.00000	38819	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		17336.00000	15317	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		42264.00000	46028	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		13355.00000	11680	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.35400	8.45000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		31497.00000	34301	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		28770.00000	26314	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		37210.00000	40314	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		23670.00000	21513	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		38722.00000	41899	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		22502.00000	20418	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		40267.00000	43517	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		21375.00000	19364	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		46760.00000	50291	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		17274.00000	15544	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.34900	8.44700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		8802.00000	13206	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		5126.00000	2684	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		13332.00000	18678	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		2770.00000	1271	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		10945.00000	15847	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		3818.00000	1875	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		15937.00000	21662	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		1956.00000	836	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		21667.00000	27944	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		896.00000	328	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2057.00000	3802	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		15882.00000	10782	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		231.00000	540	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		31972.00000	25436	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		11.00000	32	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		50096.00000	43272	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	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		68868.00000	62023	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		88101.00000	81256	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		107797.00000	100951	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		148626.00000	141781	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		127967.00000	121122	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.33500	8.43300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		18261.00000	22156	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		13677.00000	10817	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		22143.00000	26484	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		10771.00000	8356	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		20149.00000	24270	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		12164.00000	9529	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		10457.00000	13198	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		23121.00000	19107	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		28721.00000	33673	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		7282.00000	5479	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		24239.00000	28792	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		9496.00000	7294	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		41365.00000	47125	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		3453.00000	2458	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5309.00000	7002	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		35623.00000	30560	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2355.00000	3257	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		50733.00000	44879	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		901.00000	1311	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		67765.00000	61420	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		294.00000	451	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		86080.00000	79482	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4.00000	6	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		145282.00000	138529	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		19.00000	32	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		125000.00000	118258	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		81.00000	131	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		105235.00000	98530	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.31600	8.41200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		24043.00000	27780	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		18105.00000	15310	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		31833.00000	36205	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		12574.00000	10413	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		33961.00000	38482	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		11408.00000	9397	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		36156.00000	40821	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		10325.00000	8458	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		45549.00000	50736	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		6752.00000	5406	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.29300	8.38900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		29586.00000	33266	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		22202.00000	19436	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		37111.00000	41299	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		16604.00000	14346	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		39134.00000	43442	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		15381.00000	13244	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		41209.00000	45636	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		14226.00000	12208	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		50009.00000	54877	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		10246.00000	8669	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.32800	8.43100		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		12315.00000	17032	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		7270.00000	4388	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		17024.00000	22554	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		4729.00000	2660	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		14576.00000	19716	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		5896.00000	3437	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		4204.00000	6623	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		17611.00000	12431	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		25312.00000	31776	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		2282.00000	1147	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		19642.00000	25524	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		3751.00000	2034	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		41133.00000	48399	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		570.00000	238	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		885.00000	1627	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		33224.00000	26368	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		101.00000	220	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		51868.00000	44388	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		7.00000	17	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		71710.00000	64122	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		0.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		92164.00000	84566	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		113164.00000	105566	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		156849.00000	149250	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		134720.00000	127122	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.31300	8.41500		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		26351.00000	30562	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		20203.00000	16966	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		30596.00000	35157	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		17282.00000	14396	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		28436.00000	32825	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		18696.00000	15637	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17262.00000	20537	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		29348.00000	25176	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		37486.00000	42534	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		13558.00000	11159	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		32826.00000	37555	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		15956.00000	13238	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		50285.00000	56008	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		9018.00000	7294	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		10308.00000	12641	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		41095.00000	35980	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		5498.00000	6986	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		55467.00000	49508	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2826.00000	3702	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		72472.00000	65899	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1322.00000	1787	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		91153.00000	84170	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		560.00000	781	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		111099.00000	103873	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		73.00000	108	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		153662.00000	146250	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		213.00000	308	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		132000.00000	124647	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.29500	8.39600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		36635.00000	40713	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		29197.00000	25977	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		44440.00000	49008	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		22912.00000	20183	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		46515.00000	51202	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		21507.00000	18898	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		48637.00000	53441	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		20168.00000	17675	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		57572.00000	62820	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		15425.00000	13375	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.27600	8.37700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		43199.00000	47247	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		34504.00000	31334	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		50779.00000	55235	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		28167.00000	25405	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		52775.00000	57330	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		26725.00000	24062	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		54809.00000	59461	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		25339.00000	22773	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		63310.00000	68338	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		20322.00000	18133	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.30200	8.40700		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		9297.00000	14188	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		6129.00000	3220	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		13942.00000	19883	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		3464.00000	1605	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		11494.00000	16937	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		4661.00000	2304	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3198.00000	5727	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		14894.00000	9624	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		19486.00000	26224	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		1779.00000	717	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		25681.00000	32942	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		824.00000	286	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		16616.00000	22990	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		2513.00000	1088	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		469.00000	1055	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		31215.00000	24001	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		32.00000	91	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		50366.00000	42625	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		1.00000	3	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		70477.00000	62680	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		91191.00000	83391	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		112496.00000	104696	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		134411.00000	126611	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		42466.00000	50208	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		74.00000	17	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.28600	8.39000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		19536.00000	23939	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		15154.00000	11894	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		23620.00000	28519	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		11999.00000	9234	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		21524.00000	26178	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		13512.00000	10503	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		12714.00000	16086	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	8.25	Put		23050.00000	18759	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		28125.00000	33491	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		9343.00000	7044	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		33016.00000	38807	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		7150.00000	5277	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		25822.00000	30959	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		10610.00000	8084	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6700.00000	8861	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		35893.00000	30390	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3105.00000	4309	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		51678.00000	45219	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1249.00000	1825	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		69744.00000	62656	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		431.00000	664	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		89405.00000	81974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		126.00000	206	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		110154.00000	102570	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		31.00000	54	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		131706.00000	124065	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		46627.00000	53266	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		3383.00000	2359	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6.00000	12	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		153941.00000	146283	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.27000	8.37300		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		28552.00000	33000	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		19385.00000	16305	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		37005.00000	42134	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		13651.00000	11254	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		39291.00000	44580	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		12439.00000	10200	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		41641.00000	47085	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		11308.00000	9225	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		51625.00000	57627	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		7554.00000	6029	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.25300	8.35600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		33451.00000	37836	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		23156.00000	20080	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		41634.00000	46591	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		17297.00000	14793	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		43822.00000	48915	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		16021.00000	13653	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		46064.00000	51289	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		14816.00000	12581	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		55525.00000	61242	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		10673.00000	8928	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			236.32200	235.18000		4.00	0.00	500.00
Total for Derivatives:							18.00	2,916.00
Grand Total:							18.00	2,916.00