



Daily MTM Report

Daily summary for 31/10/2006

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			8.28000	8.38500			0.00	0.00
R157 On 15/09/2015 Bond			8.08500	8.16000			0.00	0.00
R186 On 21/12/2026 Bond			7.75000	7.82000			0.00	0.00
R194 On 28/02/2008 Bond			8.67500	8.78500			0.00	0.00
R201 On 21/12/2014 Bond			8.07500	8.15000			0.00	0.00
R203 On 15/09/2017 Bond			7.95000	8.02500			0.00	0.00
R204 On 21/12/2018 Bond			7.94500	8.02000			0.00	0.00
R207 On 15/01/2020 Bond			7.90500	7.97500			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			106.56600	106.19500		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		11743.00000	13768	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		9793.00000	8108	0.00	0.00	0.00
CRDI On 02/11/2006 Index Future			104.42900	104.06500		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.87500	241.96400		4.10	0.00	596.00
GOVI On 02/11/2006 jGovi	230.00	Call		119640.00000	128750	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		0.00000	0	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			247.84300	246.91500		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		169152.00000	178431	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		2.00000	1	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			253.36100	252.41400		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		174245.00000	183676	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		105.00000	66	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			258.96800	258.10400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		176603.00000	185102	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		563.00000	422	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.78700	8.87800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.47100	8.56400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.01700	8.08500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.02000	9.06800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.46200	8.55700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.39700	8.48600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.31600	8.39800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.28600	8.36400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.73000	8.72600		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.74700	8.75300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4277.00000	4262	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			9.07300	9.09700		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3905.00000	3847	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		12.00000	12	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.15300	9.24200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4304.00000	4100	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		59.00000	71	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.14300	9.21400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4323.00000	4167	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		146.00000	162	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.07800	9.15500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4594.00000	4420	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		257.00000	284	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.98100	9.06200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24428.00000	24302	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20612.00000	20684	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.97900	9.04500		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32703.00000	31519	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.97200	9.05400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		10616.00000	9817	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9635.00000	10329	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.90700	9.00400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		12103.00000	11298	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16585.00000	17552	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.81900	8.92400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		14585.00000	13731	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20529.00000	21595	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.61000	8.71100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		58547.00000	54615	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			8.58100	8.68800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		2682.00000	1932	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		25210.00000	28811	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.52900	8.64100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		5339.00000	4287	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		29778.00000	33294	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.47000	8.58400		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		7339.00000	6158	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		34108.00000	37591	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.35000	8.44000		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		79315.00000	73616	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			8.32500	8.41800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		756.00000	415	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		39582.00000	45638	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.28700	8.38200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		2316.00000	1596	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		43615.00000	49456	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.24400	8.33800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		3717.00000	2801	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		48054.00000	53661	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.72355	7.72400		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.95700	7.96100		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.31700	8.32400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.73000	8.22500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.47100	8.47400		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.73300	8.73500		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.98000	8.54700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.74700	8.74500		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			244.92900	244.14900		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		27634.00000	31924	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		21944.00000	18434	0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			240.01900	239.25200		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.28000	8.40000		4.25	59.00	464.00
R153 On 02/11/2006 Bond Future	8.45	Call		2755.00000	6029	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		1007.00000	71	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		5489.00000	9450	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		254.00000	5	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		12173.00000	16378	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5.00000	0	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		4025.00000	7724	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		532.00000	20	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		20760.00000	24970	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		227.00000	935	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5493.00000	1991	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.00	Call		0.00000	2	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		14110.00000	9902	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		23040.00000	18830	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		32058.00000	27848	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		41163.00000	36953	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		50358.00000	46148	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		59643.00000	55433	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		69019.00000	64809	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		29269.00000	33479	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			8.34500	8.45500		4.15	58.00	58.00
R153 On 01/02/2007 Bond Future	8.45	Call		9629.00000	11496	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		9793.00000	8046	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6510.00000	7984	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		13256.00000	11116	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		15530.00000	17939	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		5912.00000	4707	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11441.00000	13497	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		8332.00000	6775	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10516.00000	12479	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		9042.00000	7392	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		21449.00000	24223	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		3760.00000	2920	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3626.00000	4623	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		18667.00000	16051	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1767.00000	2359	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		25180.00000	22158	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		829.00000	1150	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		32691.00000	29398	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		350.00000	505	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		40739.00000	37280	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		132.00000	198	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		49127.00000	45580	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		13.00000	22	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		66461.00000	62856	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		44.00000	69	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		57726.00000	54137	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		28041.00000	31089	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		2354.00000	1789	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.17900	8.29500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		16993.00000	19107	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		10692.00000	9220	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		20671.00000	23029	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		8264.00000	7037	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		21651.00000	24068	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		7725.00000	6556	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		22655.00000	25129	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		7212.00000	6101	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		26893.00000	29584	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		5408.00000	4513	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.11700	8.23300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		21070.00000	23021	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		13433.00000	12046	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		24421.00000	26544	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		11107.00000	9891	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		25301.00000	27466	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		10573.00000	9400	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		26198.00000	28404	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		10058.00000	8926	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		29943.00000	32308	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		8181.00000	7207	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.09000	8.16500		7.90	0.00	6.00
R157 On 02/11/2006 Bond Future	8.25	Call		7697.00000	12237	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		1304.00000	167	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		21310.00000	26951	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		35.00000	0	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		28634.00000	34307	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		3.00000	0	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		43177.00000	48853	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		35931.00000	41607	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		32289.00000	37964	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		1.00000	0	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		61051.00000	66727	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		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		31819.00000	26143	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		24970.00000	30636	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11.00000	0	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.00	Call		331.00000	693	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		12861.00000	7547	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		51480.00000	45805	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		71523.00000	65848	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		112787.00000	107112	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		91956.00000	86280	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		78591.00000	84267	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		95803.00000	101479	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		112695.00000	118370	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			8.10500	8.17500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		24079.00000	26902	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		18574.00000	16231	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		15006.00000	17111	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		27973.00000	24911	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		30682.00000	33909	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		14257.00000	12318	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		35493.00000	38969	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		11857.00000	10166	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		38014.00000	41607	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		10792.00000	9219	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		43257.00000	47068	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		8903.00000	7548	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		12035.00000	13852	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		32487.00000	29138	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		97648.00000	102531	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		1428.00000	1144	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		40604.00000	44308	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		9809.00000	8347	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		48737.00000	52746	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		7304.00000	6146	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		63355.00000	67755	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		4452.00000	3685	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		8326.00000	9731	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		40112.00000	36351	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		4372.00000	5222	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		55335.00000	51018	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2074.00000	2533	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		72576.00000	67869	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		882.00000	1102	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		91294.00000	86348	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		78721.00000	83393	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2667.00000	2174	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		94477.00000	99332	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1587.00000	1275	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		110353.00000	115326	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		933.00000	740	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.01700	8.09500		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		46943.00000	50663	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		18109.00000	16178	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		56286.00000	60376	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		13524.00000	11963	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		58743.00000	62920	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		12530.00000	11056	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		61244.00000	65505	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		11593.00000	10203	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		71660.00000	76228	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		8379.00000	7297	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.98100	8.05700		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		55259.00000	58697	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		24464.00000	22520	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		63971.00000	67694	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		19588.00000	17929	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		66243.00000	70034	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		18492.00000	16901	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		57284.00000	61704	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		6178.00000	5216	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		78110.00000	82220	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		13701.00000	12429	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			7.74900	7.81900		12.30	0.00	27.00
R186 On 02/11/2006 Bond Future	7.75	Call		2167.00000	4439	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		10549.00000	4317	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		21915.00000	30112	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		320.00000	11	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		44814.00000	53316	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		2.00000	0	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		50513.00000	59017	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		0.00000	0	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		56172.00000	64677	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		0.00000	0	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		78412.00000	86916	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		105336.00000	113841	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		6.00000	7	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		39474.00000	30971	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		71711.00000	63207	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		105161.00000	96656	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		139872.00000	131367	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		131326.00000	139831	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		175899.00000	167394	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			7.72000	7.79200		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		28537.00000	32807	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		33616.00000	29161	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		45332.00000	50892	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		20629.00000	17465	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		61261.00000	67697	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		13489.00000	11200	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		69943.00000	76743	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		10880.00000	8955	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		88299.00000	95675	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		7129.00000	5781	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		111879.00000	119789	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3938.00000	3123	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		65513.00000	72140	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		12075.00000	9977	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		15845.00000	18754	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		51796.00000	45980	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		8092.00000	9842	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		76054.00000	69079	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		3636.00000	4552	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		104797.00000	96988	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1419.00000	1830	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		137020.00000	128706	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		475.00000	632	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		171810.00000	163242	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		135962.00000	144205	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		2172.00000	1691	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.69200	7.76300		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		81293.00000	87273	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		24728.00000	22128	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		96745.00000	103266	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		18053.00000	15996	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		104830.00000	111595	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		15305.00000	13491	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		121569.00000	128764	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		10828.00000	9445	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		100761.00000	107406	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		16634.00000	14700	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.66500	7.73400		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		91879.00000	97537	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		32224.00000	29571	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		106592.00000	112702	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		24951.00000	22749	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		110398.00000	116613	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		23354.00000	21258	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		114249.00000	120567	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		21841.00000	19848	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		130058.00000	136758	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		16561.00000	14949	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.67900	8.79100		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		51.00000	175	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		2404.00000	1149	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		6.00000	23	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		3594.00000	2232	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		20.00000	70	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		2989.00000	1661	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		0.00000	0	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6684.00000	5305	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		9793.00000	8415	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		12916.00000	11538	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		16052.00000	14674	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		19202.00000	17824	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		22366.00000	20987	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		25543.00000	24164	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		35157.00000	33779	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		31938.00000	30560	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		28734.00000	27355	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.64900	8.78800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3234.00000	3936	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		3615.00000	2922	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2732.00000	3369	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4117.00000	3359	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2977.00000	3646	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3860.00000	3134	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		2070.00000	2607	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4963.00000	4105	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1207.00000	1583	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6621.00000	5603	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		627.00000	863	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		8572.00000	7413	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		282.00000	411	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		10767.00000	9502	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		129.00000	196	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13164.00000	11837	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		54.00000	86	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		15648.00000	14285	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		21.00000	34	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18183.00000	16802	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		7.00000	12	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		20748.00000	19359	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		28534.00000	27140	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		25927.00000	24533	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23331.00000	21938	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.58300	8.73800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4719.00000	5341	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4626.00000	4042	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5754.00000	6455	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3722.00000	3217	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5537.00000	6222	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3892.00000	3371	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5976.00000	6693	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3556.00000	3067	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6912.00000	7690	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2946.00000	2518	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.47900	8.65200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6101.00000	6591	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5567.00000	5113	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6674.00000	7193	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5052.00000	4625	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6973.00000	7505	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4806.00000	4394	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6823.00000	7348	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4928.00000	4509	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7592.00000	8152	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4341.00000	3956	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			8.07400	8.15000		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.25	Call		6823.00000	10626	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		857.00000	95	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		20698.00000	25256	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		6.00000	0	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		29397.00000	33961	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		23606.00000	28168	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		2.00000	0	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		26506.00000	31070	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		35147.00000	39711	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		49339.00000	53903	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		365.00000	768	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		9399.00000	5237	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		24314.00000	19750	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		39880.00000	35316	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		55740.00000	51176	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		71898.00000	67334	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		88361.00000	83797	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		63273.00000	67837	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			8.04000	8.11800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		12929.00000	14963	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		19882.00000	17326	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		20617.00000	23301	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		12910.00000	11004	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		30083.00000	33341	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		7977.00000	6645	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		36487.00000	40031	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		5864.00000	4820	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		32167.00000	35525	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		7211.00000	5980	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		34302.00000	37756	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		6508.00000	5373	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		40988.00000	44698	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		4739.00000	3860	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		52948.00000	56973	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		2808.00000	2245	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		7276.00000	8659	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		29157.00000	25951	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		3842.00000	4690	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		40923.00000	37182	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1829.00000	2293	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		54390.00000	50264	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		779.00000	1004	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		69103.00000	64738	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		295.00000	391	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		84671.00000	80178	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		65420.00000	69658	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1636.00000	1285	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.00600	8.08400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		38188.00000	41147	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		14647.00000	13114	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		45618.00000	48865	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		11001.00000	9756	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		47570.00000	50884	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		10208.00000	9031	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		49557.00000	52937	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		9459.00000	8348	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		57827.00000	61448	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		6883.00000	6013	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.97300	8.04900		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		43620.00000	46376	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		18687.00000	17166	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		50609.00000	53596	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		14863.00000	13572	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		52433.00000	55474	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		14007.00000	12770	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		54286.00000	57381	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		13188.00000	12005	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		61968.00000	65265	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		10275.00000	9295	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			7.95000	8.02500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1849.00000	4458	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		3660.00000	824	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		16122.00000	21551	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		16.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		33607.00000	39052	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		40493.00000	45938	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		37058.00000	42503	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		43912.00000	49357	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		50702.00000	56147	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		3.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		20157.00000	14716	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		38937.00000	33492	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		58170.00000	52725	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		77866.00000	72421	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		118695.00000	113250	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		98037.00000	92592	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.92000	7.99700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		15108.00000	18002	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		14894.00000	12267	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		25482.00000	29367	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7618.00000	5982	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		38499.00000	43153	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		3387.00000	2520	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		44249.00000	49129	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		2349.00000	1708	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		41343.00000	46116	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		2829.00000	2081	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		53261.00000	58395	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		1294.00000	907	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		47209.00000	52184	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		1938.00000	1392	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		68862.00000	74238	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		421.00000	277	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		7850.00000	9718	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		25699.00000	22047	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		3503.00000	4523	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		39838.00000	35338	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1318.00000	1780	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		56575.00000	51517	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		22.00000	34	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		114772.00000	109263	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		105.00000	156	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		94558.00000	89088	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		411.00000	582	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		75037.00000	69688	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.88700	7.96400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		43874.00000	48136	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		6962.00000	5772	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		54494.00000	59141	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		4260.00000	3456	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		57266.00000	61994	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		3739.00000	3016	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		60077.00000	64881	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		3272.00000	2624	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		71630.00000	76679	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1858.00000	1456	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.85400	7.93000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		49228.00000	53186	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		10524.00000	9172	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		59110.00000	63403	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		7282.00000	6265	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		61684.00000	66052	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		6612.00000	5670	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		64294.00000	68734	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		5991.00000	5121	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		75048.00000	79736	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		3965.00000	3343	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			7.94400	8.01900		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		2894.00000	5572	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		4350.00000	1263	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		17570.00000	23243	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		94.00000	2	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		35929.00000	41693	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		43178.00000	48942	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		39563.00000	45327	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		53914.00000	59678	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		46775.00000	52539	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		71446.00000	77210	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		28.00000	50	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		20911.00000	15169	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	9.42	0.00	0.00

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		40820.00000	35056	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		61281.00000	55516	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		82281.00000	76517	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		125966.00000	120202	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		103837.00000	98073	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			7.91400	7.99200		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		21169.00000	24249	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		20563.00000	17706	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		32254.00000	36141	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		12947.00000	10896	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		45321.00000	49875	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		7780.00000	6396	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		51013.00000	55784	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		6305.00000	5139	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		48142.00000	52808	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		7008.00000	5737	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		59879.00000	64926	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		4558.00000	3667	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		53929.00000	58798	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		5665.00000	4598	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		75334.00000	80711	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2674.00000	2113	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		12542.00000	14754	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		31117.00000	27392	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		6958.00000	8391	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		45210.00000	40706	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		3487.00000	4316	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		61923.00000	56816	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1564.00000	1990	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		80710.00000	75198	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		219.00000	294	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		122414.00000	116553	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		623.00000	815	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		101016.00000	95271	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.88500	7.96200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		55246.00000	59321	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		15925.00000	14198	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		65204.00000	69625	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		11792.00000	10412	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		67795.00000	72297	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		10904.00000	9603	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		70422.00000	75002	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		10070.00000	8846	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		81260.00000	86119	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		7229.00000	6286	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.85700	7.93200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		62092.00000	65909	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		21052.00000	19277	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		71496.00000	75601	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		16539.00000	15051	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		73932.00000	78104	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		15538.00000	14118	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		76400.00000	80638	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		14585.00000	13231	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		86558.00000	91043	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		11226.00000	10118	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			7.90400	7.97400		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		4092.00000	7787	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		2080.00000	329	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		21067.00000	26507	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		5.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		35926.00000	41371	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		43236.00000	48681	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		39591.00000	45036	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		50465.00000	55910	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		57615.00000	63060	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		46860.00000	52306	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		25.00000	58	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		17601.00000	12188	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		37718.00000	32273	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		58433.00000	52987	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		79738.00000	74293	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		101653.00000	96207	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		75150.00000	80595	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			7.87400	7.94600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		18542.00000	21655	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		14401.00000	11954	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		30250.00000	34316	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7253.00000	5759	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		41516.00000	46176	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		3800.00000	2900	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		47613.00000	52501	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		2657.00000	1986	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		44532.00000	49313	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		3187.00000	2407	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		53931.00000	59004	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		1815.00000	1327	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		60410.00000	65626	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		1210.00000	865	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		50748.00000	55734	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		2203.00000	1628	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		10040.00000	12125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		25280.00000	21805	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		4706.00000	5898	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		39867.00000	35499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		1875.00000	2445	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		57514.00000	52524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		625.00000	849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		77318.00000	71982	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		172.00000	243	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		98513.00000	93024	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		76971.00000	82403	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		394.00000	265	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		38.00000	57	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		120639.00000	115097	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.84700	7.91900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		50618.00000	54956	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		7635.00000	6457	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		61954.00000	66658	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		4786.00000	3973	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		64897.00000	69679	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		4230.00000	3494	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		67877.00000	72730	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		3728.00000	3065	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		80076.00000	85168	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		2190.00000	1765	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.82100	7.89100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		55500.00000	59523	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		10865.00000	9571	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		66188.00000	70533	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		7512.00000	6539	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		68960.00000	73377	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		6819.00000	5918	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		71766.00000	76252	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		6180.00000	5347	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		83284.00000	88007	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		4093.00000	3497	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			244.93000	244.01700		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		26820.00000	31814	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		22650.00000	18514	0.00	0.00	0.00
TRTI On 02/11/2006 Index Future			240.02000	239.12300		0.00	0.00	0.00
Total for Derivatives:							117.00	2,735.00

Grand Total: 117.00 2,735.00