



Daily MTM Report

Daily summary for 04/10/2006

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			8.72000	8.66000			0.00	0.00
R157 On 15/09/2015 Bond			8.65000	8.64000			0.00	0.00
R186 On 21/12/2026 Bond			8.35500	8.35500			0.00	0.00
R194 On 28/02/2008 Bond			9.02000	8.91000			0.00	0.00
R201 On 21/12/2014 Bond			8.64000	8.63500			0.00	0.00
R203 On 15/09/2017 Bond			8.57500	8.57500			0.00	0.00
R204 On 21/12/2018 Bond			8.55000	8.55500			0.00	0.00
R207 On 15/01/2020 Bond			8.52100	8.52800			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			102.21200	102.48100		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			236.51500	236.84500		4.10	30.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		68506.00000	65220	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		56.00000	70	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.41500	241.72600		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		117504.00000	114428	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		244.00000	278	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			246.79300	247.01800		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		121543.00000	119380	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1363.00000	1450	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.80700	252.87300		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		126827.00000	126196	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3097.00000	3126	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.20000	9.11500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.99900	8.95800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.69400	8.66900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.24600	9.15000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.96400	8.92300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.92400	8.89700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.83300	8.80800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.81900	8.79400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.52900	8.50800		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.81200	8.73300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4229.00000	4420	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			9.29700	9.19200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4143.00000	4392	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		19.00000	13	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			9.47300	9.37000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4618.00000	4855	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		62.00000	50	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.48600	9.36400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4679.00000	4949	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		138.00000	112	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.40900	9.28300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4915.00000	5205	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		244.00000	205	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.28900	9.18800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25230.00000	25334	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21102.00000	20961	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.27200	9.16700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34920.00000	36777	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		30.00000	17	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.31100	9.20700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		13441.00000	14449	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9680.00000	8804	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.28000	9.18100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		14591.00000	15434	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15847.00000	14891	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.21800	9.12700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17095.00000	17858	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19335.00000	18441	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.09100	9.01700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		70447.00000	73246	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			9.09600	9.02600		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		7618.00000	8669	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		16544.00000	14794	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.07000	9.00500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		10886.00000	11905	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		20653.00000	19068	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.03200	8.97200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		13260.00000	14208	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		24353.00000	22892	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.87600	8.84600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		104806.00000	106525	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			8.86800	8.84100		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		7067.00000	7676	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		17508.00000	16325	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.84100	8.81900		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		10074.00000	10594	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		21970.00000	21023	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.80600	8.78800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		12163.00000	12589	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		26116.00000	25334	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.72600	7.73500		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.02900	8.04200		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.44400	8.44300		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.28900	8.26700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.52900	8.47800		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.77700	8.69300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.57000	8.49600		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.76700	8.68200		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			234.89600	235.35600		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.76500	8.69900		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.75	Call		6565.00000	5285	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		4802.00000	5802	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3334.00000	2508	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8504.00000	9959	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2734.00000	2016	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9646.00000	11209	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		12392.00000	10624	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2038.00000	2550	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		821.00000	539	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16492.00000	18490	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2213.00000	1598	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10870.00000	12536	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		164.00000	93	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		24680.00000	26889	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		20.00000	9	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		33465.00000	35736	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		42465.00000	44745	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		51569.00000	53850	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		60764.00000	63044	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		70048.00000	72329	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		79424.00000	81705	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		19608.00000	17542	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		745.00000	959	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.72100	8.65900		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		12846.00000	11726	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		9889.00000	10785	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		9410.00000	8480	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		12964.00000	14049	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7909.00000	7075	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		14735.00000	15916	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		17957.00000	16623	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		6930.00000	7611	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8643.00000	7761	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		13832.00000	14965	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5353.00000	4710	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18761.00000	20133	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3020.00000	2595	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24724.00000	26313	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1516.00000	1266	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31591.00000	33356	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		756.00000	616	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39280.00000	41156	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		347.00000	275	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		47398.00000	49342	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		146.00000	113	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		55803.00000	57785	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		20.00000	14	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		73130.00000	75140	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		56.00000	42	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		64400.00000	66401	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		23824.00000	22311	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4800.00000	5302	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.67600	8.61800		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		15752.00000	14792	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		13254.00000	14062	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		12775.00000	11934	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		16382.00000	17308	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		16557.00000	15567	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		12539.00000	13317	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		17386.00000	16367	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		11851.00000	12600	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		20934.00000	19801	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		9357.00000	9992	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.61900	8.56900		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		16753.00000	16038	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		18716.00000	19420	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		19594.00000	18806	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		15879.00000	16511	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		20346.00000	19540	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15218.00000	15832	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21115.00000	20292	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		14576.00000	15172	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		24356.00000	23462	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12194.00000	12720	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.66000	8.66000		7.90	0.00	49.00
R157 On 02/11/2006 Bond Future	8.65	Call		11388.00000	11191	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		12115.00000	11918	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		9643.00000	9448	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		14013.00000	13818	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		5452.00000	5283	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		20835.00000	20667	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		15391.00000	15197	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8873.00000	8678	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		28072.00000	27924	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3679.00000	3531	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		8072.00000	7883	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		16099.00000	15911	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		56.00000	48	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		68533.00000	68525	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		6675.00000	6495	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		18373.00000	18194	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		2101.00000	1994	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		32366.00000	32259	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		444.00000	405	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		49632.00000	49593	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		5.00000	4	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		88144.00000	88143	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		108182.00000	108182	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		149446.00000	149446	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		128615.00000	128615	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		43247.00000	43162	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1314.00000	1230	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		59536.00000	59499	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		391.00000	355	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		76137.00000	76124	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		101.00000	88	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.64600	8.63800		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5527.00000	5363	7.36	100.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		59481.00000	59885	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		16489.00000	16169	7.75	60.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		33566.00000	33814	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		21359.00000	20994	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		27638.00000	27841	7.87	120.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		25006.00000	24613	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24153.00000	24328	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		69192.00000	68648	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6473.00000	6497	8.96	60.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		23144.00000	22765	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		25851.00000	26040	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		28951.00000	28532	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21019.00000	21168	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		40168.00000	39694	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		14765.00000	14860	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		19652.00000	19301	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		29517.00000	29735	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		12352.00000	12079	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		40347.00000	40643	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		7125.00000	6930	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		53592.00000	53967	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3637.00000	3514	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		68924.00000	69370	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1835.00000	1761	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		86299.00000	86794	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		850.00000	810	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		104853.00000	105381	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		360.00000	340	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		124273.00000	124822	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		52761.00000	52247	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10208.00000	10263	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		66382.00000	65842	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6993.00000	7021	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80656.00000	80099	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4737.00000	4749	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.62100	8.61800		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		34815.00000	34627	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29129.00000	29149	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		28109.00000	27935	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		36351.00000	36386	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		36626.00000	36435	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		27489.00000	27506	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		38489.00000	38295	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		25914.00000	25928	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		46453.00000	46248	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20248.00000	20253	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.59200	8.59400		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		36032.00000	36034	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		42443.00000	42309	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		42649.00000	42659	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		35471.00000	35345	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		44405.00000	44417	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		33860.00000	33736	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		31722.00000	31765	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		17822.00000	17728	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		53776.00000	53800	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26572.00000	26460	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.35500	8.35500		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		14101.00000	13818	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		20281.00000	19998	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		9524.00000	9265	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		27064.00000	26805	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		26623.00000	26349	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		10562.00000	10289	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		46897.00000	46712	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3912.00000	3728	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		11644.00000	11371	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		23483.00000	23210	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		3655.00000	3482	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		44411.00000	44238	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		736.00000	674	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		71471.00000	71408	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		85.00000	74	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		101906.00000	101894	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		7.00000	5	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		134069.00000	134068	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		167513.00000	167513	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		202223.00000	202223	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		70215.00000	70123	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1241.00000	1148	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		238251.00000	238251	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.34000	8.34100		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		33303.00000	33211	12.65	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Put		37886.00000	37683	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		27840.00000	27746	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		43714.00000	43508	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		45902.00000	45820	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		28378.00000	28185	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		63315.00000	63256	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19020.00000	18850	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		30444.00000	30351	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		40652.00000	40448	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		18726.00000	18634	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		57670.00000	57466	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		10350.00000	10271	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		79074.00000	78885	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4973.00000	4918	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		104570.00000	104403	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2307.00000	2271	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		133915.00000	133768	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		957.00000	937	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		165764.00000	165633	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		352.00000	342	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		199599.00000	199478	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		114.00000	110	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		235095.00000	234980	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		82756.00000	82724	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		12613.00000	12470	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.31800	8.32200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		45950.00000	46052	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		53987.00000	53645	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		56788.00000	56924	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		42699.00000	42390	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		62669.00000	62822	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		37748.00000	37456	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		75282.00000	75471	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		29144.00000	28889	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		59692.00000	59836	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		40167.00000	39867	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.29500	8.30200		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		55508.00000	55807	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		61284.00000	60807	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		66293.00000	66640	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		50082.00000	49653	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		69147.00000	69505	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		47534.00000	47117	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		72060.00000	72431	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		45083.00000	44679	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		84287.00000	84706	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		36220.00000	35864	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			9.06900	8.95700		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		544.00000	307	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4935.00000	6070	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		328.00000	172	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5954.00000	7170	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		426.00000	232	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5434.00000	6612	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		69.00000	29	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8791.00000	10123	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		8.00000	3	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		11840.00000	13206	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		1.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		14955.00000	16327	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		18091.00000	19463	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		21241.00000	22613	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		24404.00000	25776	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		27581.00000	28953	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		37196.00000	38568	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		33977.00000	35349	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		30772.00000	32144	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.12300	8.99400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2778.00000	2277	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5220.00000	6008	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2352.00000	1904	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5798.00000	6638	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2559.00000	2085	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5504.00000	6318	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1791.00000	1421	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6746.00000	7663	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1062.00000	810	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8539.00000	9575	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		569.00000	414	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10576.00000	11709	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		269.00000	185	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12816.00000	14021	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		133.00000	88	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15230.00000	16473	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		62.00000	39	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		17717.00000	18983	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		26.00000	16	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20251.00000	21529	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		11.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		22813.00000	24097	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		30596.00000	31884	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		27990.00000	29277	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25395.00000	26681	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.09400	8.95600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4970.00000	4442	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5017.00000	5557	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5165.00000	4623	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4824.00000	5351	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5364.00000	4809	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4636.00000	5150	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4239.00000	3763	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5837.00000	6430	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6208.00000	5600	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3933.00000	4394	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.01800	8.87900		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6297.00000	5907	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5911.00000	6276	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5760.00000	5391	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6463.00000	6850	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6436.00000	6040	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5778.00000	6138	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6576.00000	6175	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5647.00000	6002	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7157.00000	6735	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5143.00000	5476	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.64400	8.63900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		9679.00000	9374	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		9044.00000	9027	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		6941.00000	6670	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		12099.00000	12116	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		5780.00000	5529	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		13850.00000	13888	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		8241.00000	7951	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		10497.00000	10496	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		12957.00000	12628	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6572.00000	6532	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		23268.00000	22922	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2691.00000	2633	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1909.00000	1771	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		24704.00000	24855	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		436.00000	387	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		38231.00000	38471	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		64.00000	53	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53139.00000	53417	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		7.00000	5	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68649.00000	68936	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		84502.00000	84791	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		100660.00000	100948	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		117123.00000	117411	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		35462.00000	35133	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		952.00000	911	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.63100	8.62900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		19563.00000	19426	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		18376.00000	18352	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		16664.00000	16534	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		21145.00000	21127	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		15310.00000	15183	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		22639.00000	22625	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		18082.00000	17948	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		19724.00000	19703	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		22706.00000	22564	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		15893.00000	15864	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		31731.00000	31580	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		11027.00000	10990	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		9568.00000	9463	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		31296.00000	31304	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5423.00000	5344	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		41811.00000	41846	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2748.00000	2696	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54065.00000	54126	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1363.00000	1331	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		67880.00000	67961	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		619.00000	601	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		82615.00000	82710	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		256.00000	247	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		98015.00000	98119	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		96.00000	92	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		113908.00000	114017	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		41870.00000	41718	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7523.00000	7484	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.60800	8.61000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		28438.00000	28438	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		23473.00000	23362	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		23077.00000	23068	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29188.00000	29069	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		29883.00000	29885	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		22174.00000	22064	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		31370.00000	31373	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		20925.00000	20818	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		37714.00000	37727	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16423.00000	16326	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.58200	8.59000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		28078.00000	28240	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		32962.00000	32691	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		33353.00000	33540	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27424.00000	27178	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		34756.00000	34949	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		26146.00000	25907	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		36191.00000	36391	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		24910.00000	24677	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		42254.00000	42479	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20378.00000	20170	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.57800	8.57900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		8811.00000	8712	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		7370.00000	7203	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		7126.00000	7023	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		9120.00000	8948	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		5665.00000	5561	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		11111.00000	10938	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10718.00000	10628	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		5858.00000	5700	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		15162.00000	15098	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3512.00000	3380	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1349.00000	1285	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		24295.00000	24163	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		186.00000	169	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		41049.00000	40963	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		14.00000	12	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		59220.00000	59150	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		1.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		77990.00000	77921	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		97222.00000	97154	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		116918.00000	116849	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		157747.00000	157679	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		137089.00000	137020	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.56800	8.57100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15683.00000	15716	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		17107.00000	16937	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		17358.00000	17397	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		15395.00000	15232	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14112.00000	14139	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		18939.00000	18762	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7804.00000	7806	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		29878.00000	29677	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		22993.00000	23055	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		10964.00000	10823	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		19135.00000	19182	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		13802.00000	13646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		34240.00000	34344	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5738.00000	5638	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3836.00000	3828	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43560.00000	43348	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1656.00000	1646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		59443.00000	59230	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		621.00000	614	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		76895.00000	76685	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		200.00000	197	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		95396.00000	95189	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		3.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		154691.00000	154487	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		13.00000	12	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		134404.00000	134200	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		55.00000	54	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		114619.00000	114415	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.54600	8.55200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		19601.00000	19746	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		23087.00000	22831	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		26436.00000	26622	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		16601.00000	16385	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		28330.00000	28527	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		15202.00000	14997	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		30296.00000	30503	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		13889.00000	13695	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		38826.00000	39074	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9453.00000	9300	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.52000	8.53100		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		24984.00000	25306	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		27033.00000	26629	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31741.00000	32122	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20667.00000	20322	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		33575.00000	33971	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		19256.00000	18926	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		35464.00000	35875	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		17915.00000	17600	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		43553.00000	44020	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		13224.00000	12965	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.55200	8.55700		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		11192.00000	11182	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		11700.00000	11327	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		9448.00000	9422	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		13590.00000	13201	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		3360.00000	3302	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		25954.00000	25533	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		13110.00000	13118	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		10001.00000	9647	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		19832.00000	19909	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5988.00000	5702	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		15194.00000	15224	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		8489.00000	8156	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33654.00000	33851	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2279.00000	2113	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		824.00000	788	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		42350.00000	41952	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		129.00000	118	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		61082.00000	60709	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		14.00000	13	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		80904.00000	80540	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		1.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		101351.00000	100989	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		122351.00000	121989	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		166036.00000	165673	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		143907.00000	143545	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.54000	8.54700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		24148.00000	24307	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		23933.00000	23590	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		22291.00000	22439	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		25668.00000	25314	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		14333.00000	14428	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		35944.00000	35537	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		26080.00000	26250	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		22291.00000	21960	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		32304.00000	32510	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		17900.00000	17605	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		28085.00000	28267	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		20740.00000	20421	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		44104.00000	44367	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		12362.00000	12123	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		8396.00000	8448	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		48708.00000	48259	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4396.00000	4419	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		63890.00000	63411	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2246.00000	2253	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		81416.00000	80922	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1049.00000	1050	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		100405.00000	99904	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		446.00000	445	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		120510.00000	120007	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		60.00000	59	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		163174.00000	162671	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		172.00000	171	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		141484.00000	140981	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.51900	8.53000		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		32285.00000	32603	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		34416.00000	33954	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		39425.00000	39797	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		27466.00000	27058	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		41335.00000	41721	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		25897.00000	25502	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		43293.00000	43693	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		24393.00000	24012	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		51588.00000	52041	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		19010.00000	18682	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.49700	8.51200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		38672.00000	39154	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		39515.00000	38943	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		45699.00000	46242	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		32625.00000	32114	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		47557.00000	48115	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		31045.00000	30550	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		49454.00000	50027	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		29522.00000	29041	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		57420.00000	58052	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		23971.00000	23549	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.52200	8.52900		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		9799.00000	9922	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8271.00000	7883	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		8013.00000	8103	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10130.00000	9709	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		6452.00000	6512	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12233.00000	11783	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2284.00000	2278	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		22930.00000	22413	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		14029.00000	14227	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5271.00000	4959	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		19059.00000	19337	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3151.00000	2919	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		11807.00000	11966	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6654.00000	6303	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		404.00000	391	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		40099.00000	39576	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		41.00000	38	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		59324.00000	58811	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		2.00000	2	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		79428.00000	78917	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		100140.00000	99630	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		121445.00000	120935	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		143360.00000	142850	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		34084.00000	34516	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		641.00000	564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.50800	8.51700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		17202.00000	17455	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		18432.00000	18034	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		15521.00000	15753	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		20380.00000	19962	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9870.00000	10025	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		29448.00000	28952	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18990.00000	19264	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	8.55	Put		16610.00000	16233	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		22882.00000	23200	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		13341.00000	13007	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27180.00000	27540	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10554.00000	10264	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		20884.00000	21180	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		14913.00000	14558	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5066.00000	5148	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		43500.00000	42932	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2298.00000	2335	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		60112.00000	59498	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		911.00000	924	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		78646.00000	78009	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		312.00000	316	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		98527.00000	97880	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		92.00000	93	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		119361.00000	118711	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		23.00000	23	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		140939.00000	140288	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		39482.00000	39944	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5480.00000	5291	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		163180.00000	162530	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.49000	8.50200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		24014.00000	24400	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		24157.00000	23683	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		31575.00000	32044	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		17533.00000	17141	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		33645.00000	34134	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16103.00000	15731	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		35782.00000	36291	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		14760.00000	14408	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		44965.00000	45551	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		10205.00000	9930	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.46900	8.48600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		28784.00000	29371	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		27790.00000	27168	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		36221.00000	36905	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		21186.00000	20660	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		38228.00000	38935	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		19727.00000	19226	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		40290.00000	41021	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		18343.00000	17865	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		49067.00000	49888	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13516.00000	13128	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
TRTI On 02/11/2006 Index Future			233.77200	234.11300		4.00	0.00	500.00
Total for Derivatives:							370.00	2,930.00
Grand Total:							370.00	2,930.00