



Daily MTM Report

Daily summary for 05/10/2006

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			8.73000	8.72000			0.00	0.00
R157 On 15/09/2015 Bond			8.65000	8.65000			0.00	0.00
R186 On 21/12/2026 Bond			8.36000	8.35500			0.00	0.00
R194 On 28/02/2008 Bond			9.02000	9.02000			0.00	0.00
R201 On 21/12/2014 Bond			8.64000	8.64000			0.00	0.00
R203 On 15/09/2017 Bond			8.58000	8.57500			0.00	0.00
R204 On 21/12/2018 Bond			8.55000	8.55000			0.00	0.00
R207 On 15/01/2020 Bond			8.51900	8.52100			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRDI On 02/11/2006 Index Future			102.28200	102.21200		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			236.50900	236.51500		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		65220.00000	65151	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		70.00000	61	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.40800	241.41500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		114428.00000	114351	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		278.00000	271	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			246.78400	246.79300		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		119380.00000	119278	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1450.00000	1438	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.76600	252.80700		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		126196.00000	125796	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3126.00000	3136	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.17500	9.20000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.98100	8.99900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.65600	8.69400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.22400	9.24600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.94700	8.96400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.91200	8.92400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.81700	8.83300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.79900	8.81900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.55400	8.52900		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.79800	8.81200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4420.00000	4386	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			9.27300	9.29700		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4392.00000	4335	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		13.00000	14	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			9.43300	9.47300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4855.00000	4762	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		50.00000	54	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.48000	9.48600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4949.00000	4935	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		112.00000	113	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.37400	9.40900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5205.00000	5122	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		205.00000	214	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.25500	9.28900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25334.00000	25268	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20961.00000	20977	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.24400	9.27200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36777.00000	36277	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		17.00000	16	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.28000	9.31100		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		14449.00000	14083	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8804.00000	8999	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.24800	9.28000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		15434.00000	15110	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14891.00000	15149	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.18800	9.21800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17858.00000	17564	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18441.00000	18693	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.07100	9.09100		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		73246.00000	72494	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			9.07800	9.09600		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		8669.00000	8330	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		14794.00000	15175	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.05400	9.07000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		11905.00000	11604	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		19068.00000	19408	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.01800	9.03200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		14208.00000	13946	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		22892.00000	23192	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.86600	8.87600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		106525.00000	105939	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			8.85800	8.86800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		7676.00000	7385	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		16325.00000	16695	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.83200	8.84100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		10594.00000	10331	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		21023.00000	21357	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.79700	8.80600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		12589.00000	12333	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		25334.00000	25676	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.72100	7.72600		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.02500	8.02900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.44900	8.44400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.30200	8.28900		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.55300	8.52900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.81100	8.77700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.59700	8.57000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.79800	8.76700		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			234.91500	234.89600		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.77500	8.76500		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.75	Call		5285.00000	5022	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5802.00000	5885	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		2508.00000	2328	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		9959.00000	10124	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2016.00000	1858	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11209.00000	11395	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		10624.00000	10293	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2550.00000	2564	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		539.00000	474	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18490.00000	18771	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		1598.00000	1461	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12536.00000	12744	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		93.00000	76	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		26889.00000	27217	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		9.00000	7	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		35736.00000	36078	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		44745.00000	45089	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		53850.00000	54195	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		63044.00000	63389	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		72329.00000	72674	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		81705.00000	82050	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		17542.00000	17187	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		959.00000	949	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.73000	8.72100		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		11726.00000	11529	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10785.00000	10880	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		8480.00000	8311	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14049.00000	14172	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7075.00000	6922	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15916.00000	16056	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		16623.00000	16394	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7611.00000	7675	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7761.00000	7600	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14965.00000	15096	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4710.00000	4589	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20133.00000	20305	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2595.00000	2512	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26313.00000	26523	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1266.00000	1216	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33356.00000	33599	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		616.00000	588	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41156.00000	41419	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		275.00000	260	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		49342.00000	49619	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		113.00000	105	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		57785.00000	58070	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		14.00000	13	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		75140.00000	75431	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		42.00000	39	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		66401.00000	66690	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		22311.00000	22059	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5302.00000	5342	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.68700	8.67600		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		14792.00000	14586	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		14062.00000	14191	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11934.00000	11751	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		17308.00000	17460	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		15567.00000	15356	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		13317.00000	13441	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		16367.00000	16150	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		12600.00000	12718	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		19801.00000	19563	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		9992.00000	10089	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.63200	8.61900		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	8.70	Call		18806.00000	18583	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		16511.00000	16656	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16038.00000	15833	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		19420.00000	19584	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		19540.00000	19312	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15832.00000	15973	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		20292.00000	20059	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		15172.00000	15308	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		23462.00000	23212	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12720.00000	12838	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		11191.00000	10990	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		11918.00000	11717	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		9448.00000	9250	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		13818.00000	13621	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		5283.00000	5113	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		20667.00000	20497	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		15197.00000	14999	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8678.00000	8481	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		27924.00000	27775	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3531.00000	3382	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		7883.00000	7692	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		15911.00000	15719	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		48.00000	41	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		68525.00000	68518	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		6495.00000	6313	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		18194.00000	18012	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		1994.00000	1887	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		32259.00000	32152	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		405.00000	367	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		49593.00000	49556	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		4.00000	3	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		88143.00000	88142	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		43162.00000	43079	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1230.00000	1147	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		59499.00000	59464	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		355.00000	319	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		76124.00000	76112	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		88.00000	76	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.64500	8.64600		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		24613.00000	24547	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24328.00000	24191	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5363.00000	5314	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		59885.00000	59765	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		16169.00000	16101	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		33814.00000	33675	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		20994.00000	20926	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		27841.00000	27703	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		68648.00000	68633	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6497.00000	6412	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		22765.00000	22698	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		26040.00000	25902	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		28532.00000	28469	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21168.00000	21034	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		39694.00000	39642	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		14860.00000	14738	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		19301.00000	19233	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		29735.00000	29596	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		12079.00000	12014	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		40643.00000	40507	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6930.00000	6876	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		53967.00000	53841	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3514.00000	3474	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		69370.00000	69260	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1761.00000	1735	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		86794.00000	86696	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		810.00000	794	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		105381.00000	105294	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		340.00000	331	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		124822.00000	124742	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		52247.00000	52212	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10263.00000	10157	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		65842.00000	65824	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		7021.00000	6932	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80099.00000	80099	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4749.00000	4677	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.62100	8.62100		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		34627.00000	34552	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29149.00000	29074	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		27935.00000	27860	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		36386.00000	36311	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		36435.00000	36360	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		27506.00000	27431	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		38295.00000	38221	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		25928.00000	25854	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		46248.00000	46177	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20253.00000	20182	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.59200	8.59200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		36034.00000	35969	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		42309.00000	42244	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		42659.00000	42595	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		35345.00000	35281	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		44417.00000	44353	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		33736.00000	33672	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		31765.00000	31726	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		17728.00000	17690	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		53800.00000	53738	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26460.00000	26398	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.36000	8.35500		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		13818.00000	13282	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		19998.00000	20021	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		9265.00000	8813	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		26805.00000	26912	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		26349.00000	25707	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		10289.00000	10206	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		46712.00000	46055	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3728.00000	3630	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		11371.00000	10875	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		23210.00000	23274	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		3482.00000	3220	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		44238.00000	44535	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		674.00000	592	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		71408.00000	71885	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		74.00000	60	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		101894.00000	102439	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		5.00000	4	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		134068.00000	134626	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	168072	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	202783	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		70123.00000	69504	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1148.00000	1089	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	238810	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.34400	8.34000		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		33211.00000	32844	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		37683.00000	37761	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		27746.00000	27405	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		43508.00000	43613	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		45820.00000	45408	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		28185.00000	28218	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		63256.00000	62808	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		18850.00000	18848	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		30351.00000	29997	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		40448.00000	40540	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		18634.00000	18352	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		57466.00000	57630	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		10271.00000	10070	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		78885.00000	79129	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4918.00000	4793	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		104403.00000	104724	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2271.00000	2199	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		133768.00000	134142	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		937.00000	900	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		165633.00000	166042	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		342.00000	326	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		199478.00000	199907	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		110.00000	104	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		234980.00000	235419	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		82724.00000	82256	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		12470.00000	12447	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.32300	8.31800		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		46052.00000	45660	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		53645.00000	53808	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		56924.00000	56493	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		42390.00000	42515	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		62822.00000	62375	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		37456.00000	37564	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		75471.00000	74994	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		28889.00000	28967	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		59836.00000	59397	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		39867.00000	39984	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.30000	8.29500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		55807.00000	55428	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		60807.00000	60983	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		66640.00000	66229	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		49653.00000	49797	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		69505.00000	69087	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		47117.00000	47253	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		72431.00000	72006	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		44679.00000	44807	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		84706.00000	84254	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		35864.00000	35966	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			9.06500	9.06900		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		307.00000	295	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6070.00000	6009	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		172.00000	164	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7170.00000	7112	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		232.00000	222	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6612.00000	6553	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		29.00000	26	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		10123.00000	10071	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		3.00000	2	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		13206.00000	13157	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		16327.00000	16278	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		19463.00000	19414	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		22613.00000	22564	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		25776.00000	25727	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		28953.00000	28904	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		38568.00000	38519	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		35349.00000	35300	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		32144.00000	32095	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.11600	9.12300		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2277.00000	2287	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6008.00000	5948	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1904.00000	1911	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6638.00000	6576	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2085.00000	2094	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6318.00000	6256	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1421.00000	1426	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7663.00000	7599	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		810.00000	813	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9575.00000	9507	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		414.00000	415	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11709.00000	11640	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		185.00000	185	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14021.00000	13951	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		88.00000	88	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16473.00000	16403	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		39.00000	39	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18983.00000	18913	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		16.00000	16	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21529.00000	21458	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		6.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24097.00000	24027	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		31884.00000	31814	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		29277.00000	29207	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26681.00000	26611	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.08900	9.09400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4809.00000	4816	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5150.00000	5118	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4442.00000	4448	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5557.00000	5524	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4623.00000	4630	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5351.00000	5319	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3763.00000	3767	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6430.00000	6396	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5600.00000	5609	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4394.00000	4364	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.01600	9.01800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6040.00000	6035	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6138.00000	6122	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5907.00000	5902	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6276.00000	6261	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5391.00000	5386	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6850.00000	6834	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6175.00000	6171	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6002.00000	5986	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6735.00000	6731	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5476.00000	5461	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.64300	8.64400		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		9374.00000	9243	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		9027.00000	8839	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		6670.00000	6539	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		12116.00000	11928	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		5529.00000	5401	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		13888.00000	13703	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		7951.00000	7820	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		10496.00000	10307	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		12628.00000	12508	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6532.00000	6354	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		22922.00000	22854	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2633.00000	2507	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1771.00000	1689	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		24855.00000	24715	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		387.00000	355	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		38471.00000	38381	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		53.00000	46	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53417.00000	53353	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		5.00000	4	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68936.00000	68878	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		84791.00000	84733	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		100948.00000	100891	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		117411.00000	117354	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		35133.00000	35123	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		911.00000	843	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.63100	8.63100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		19426.00000	19347	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		18352.00000	18274	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		16534.00000	16456	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		21127.00000	21049	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		15183.00000	15106	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		22625.00000	22548	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		17948.00000	17870	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		19703.00000	19625	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		22564.00000	22485	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		15864.00000	15786	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		31580.00000	31505	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		10990.00000	10915	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		9463.00000	9394	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		31304.00000	31235	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5344.00000	5290	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		41846.00000	41792	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2696.00000	2659	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54126.00000	54088	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1331.00000	1306	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		67961.00000	67937	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		601.00000	587	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		82710.00000	82696	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		247.00000	240	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		98119.00000	98112	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		92.00000	89	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		114017.00000	114014	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		41718.00000	41651	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7484.00000	7417	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.60800	8.60800		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		28438.00000	28377	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		23362.00000	23301	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		23068.00000	23007	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29069.00000	29007	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		29885.00000	29824	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		22064.00000	22004	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		31373.00000	31313	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		20818.00000	20757	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		37727.00000	37670	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16326.00000	16268	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.58200	8.58200		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		28240.00000	28190	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		32691.00000	32641	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		33540.00000	33490	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27178.00000	27128	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		34949.00000	34899	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		25907.00000	25857	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		36391.00000	36342	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		24677.00000	24628	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		42479.00000	42431	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20170.00000	20122	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.58300	8.57800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		8712.00000	8392	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		7203.00000	7226	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		7023.00000	6727	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		8948.00000	8996	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		5561.00000	5293	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		10938.00000	11013	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10628.00000	10288	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		5700.00000	5703	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		15098.00000	14734	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3380.00000	3359	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1285.00000	1170	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		24163.00000	24391	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		169.00000	143	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		40963.00000	41281	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		12.00000	9	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		59150.00000	59490	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		77921.00000	78264	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		97154.00000	97497	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		116849.00000	117193	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		157679.00000	158022	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		137020.00000	137363	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.57300	8.56800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15716.00000	15480	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		16937.00000	17040	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		17397.00000	17151	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		15232.00000	15324	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14139.00000	13915	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		18762.00000	18877	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7806.00000	7644	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		29677.00000	29853	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		23055.00000	22779	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		10823.00000	10886	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		19182.00000	18925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		13646.00000	13727	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		34344.00000	34032	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5638.00000	5665	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3828.00000	3724	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43348.00000	43584	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1646.00000	1590	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		59230.00000	59512	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		614.00000	588	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		76685.00000	76997	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		197.00000	186	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		95189.00000	95518	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		154487.00000	154826	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12.00000	11	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		134200.00000	134538	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		54.00000	50	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		114415.00000	114750	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.55100	8.54600		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		19746.00000	19533	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		22831.00000	22952	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		26622.00000	26376	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		16385.00000	16475	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		28527.00000	28274	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		14997.00000	15079	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		30503.00000	30243	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		13695.00000	13770	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		39074.00000	38790	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9300.00000	9350	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.52600	8.52000		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		25306.00000	25063	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		26629.00000	26783	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		32122.00000	31849	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20322.00000	20445	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		33971.00000	33690	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		18926.00000	19041	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		35875.00000	35587	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		17600.00000	17708	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		44020.00000	43707	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		12965.00000	13047	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.55200	8.55200		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		11182.00000	10986	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		11327.00000	11131	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		9422.00000	9229	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		13201.00000	13007	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		3302.00000	3164	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		25533.00000	25395	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		13118.00000	12923	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		9647.00000	9452	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		19909.00000	19733	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5702.00000	5527	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		15224.00000	15033	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		8156.00000	7965	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33851.00000	33738	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2113.00000	2000	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		788.00000	728	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		41952.00000	41892	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		118.00000	104	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		60709.00000	60694	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		13.00000	10	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		80540.00000	80538	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		100989.00000	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		121989.00000	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		165673.00000	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		143545.00000	143545	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.53900	8.54000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		24307.00000	24244	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		23590.00000	23455	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		22439.00000	22375	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		25314.00000	25178	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		14428.00000	14362	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		35537.00000	35400	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		26250.00000	26189	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		21960.00000	21827	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		32510.00000	32455	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		17605.00000	17478	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		28267.00000	28208	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		20421.00000	20289	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		44367.00000	44327	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		12123.00000	12011	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		8448.00000	8391	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		48259.00000	48129	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4419.00000	4375	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		63411.00000	63295	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2253.00000	2222	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		80922.00000	80819	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1050.00000	1031	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		99904.00000	99813	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		445.00000	435	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		120007.00000	119925	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		59.00000	57	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		162671.00000	162597	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		171.00000	166	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		140981.00000	140904	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.51900	8.51900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		32603.00000	32524	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		33954.00000	33875	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		39797.00000	39720	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		27058.00000	26980	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		41721.00000	41644	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		25502.00000	25425	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		43693.00000	43617	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		24012.00000	23936	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		52041.00000	51970	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		18682.00000	18611	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.49700	8.49700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		39154.00000	39090	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		38943.00000	38879	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		46242.00000	46178	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		32114.00000	32050	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		48115.00000	48052	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		30550.00000	30487	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		50027.00000	49965	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		29041.00000	28979	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		58052.00000	57993	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		23549.00000	23490	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.51900	8.52200		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		8103.00000	8053	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		9709.00000	9440	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		9922.00000	9887	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		7883.00000	7630	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		6512.00000	6452	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		11783.00000	11504	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2278.00000	2214	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		22413.00000	22131	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		14227.00000	14234	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		4959.00000	4747	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		19337.00000	19392	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2919.00000	2755	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		11966.00000	11951	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6303.00000	6069	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		391.00000	365	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		39576.00000	39331	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		38.00000	33	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		58811.00000	58587	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		78917.00000	78698	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		99630.00000	99411	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		120935.00000	120716	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		142850.00000	142631	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		34516.00000	34679	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		564.00000	508	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.50500	8.50800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		17455.00000	17490	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		18034.00000	17852	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		15753.00000	15782	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		19962.00000	19773	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		10025.00000	10032	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		28952.00000	28742	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		19264.00000	19307	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		16233.00000	16059	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		23200.00000	23259	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		13007.00000	12849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27540.00000	27616	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10264.00000	10123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		21180.00000	21231	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		14558.00000	14392	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5148.00000	5141	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		42932.00000	42707	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2335.00000	2324	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		59498.00000	59270	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		924.00000	916	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		78009.00000	77784	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		316.00000	312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		97880.00000	97659	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		93.00000	91	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		118711.00000	118492	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		23.00000	22	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		140288.00000	140071	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		39944.00000	40063	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5291.00000	5193	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		162530.00000	162312	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.48700	8.49000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		24400.00000	24455	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		23683.00000	23522	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		32044.00000	32121	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		17141.00000	17002	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		34134.00000	34216	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		15731.00000	15599	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		36291.00000	36380	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		14408.00000	14282	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		45551.00000	45663	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		9930.00000	9827	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.46700	8.46900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		29371.00000	29399	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		27168.00000	27054	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		36905.00000	36946	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		20660.00000	20559	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		38935.00000	38980	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		19226.00000	19128	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		41021.00000	41069	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		17865.00000	17771	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		49888.00000	49950	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13128.00000	13047	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			233.76800	233.77200		4.00	0.00	500.00
Total for Derivatives:							0.00	2,930.00
Grand Total:							0.00	2,930.00