

Daily MTM Report

Daily summary for 29/09/2006

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			8.63000	8.56000			0.00	0.00
R157 On 15/09/2015 Bond			8.63000	8.56000			0.00	0.00
R186 On 21/12/2026 Bond			8.36000	8.31000			0.00	0.00
R194 On 28/02/2008 Bond			8.89000	8.76000			0.00	0.00
R201 On 21/12/2014 Bond			8.62500	8.55500			0.00	0.00
R203 On 15/09/2017 Bond			8.56000	8.49500			0.00	0.00
R204 On 21/12/2018 Bond			8.54000	8.47000			0.00	0.00
R207 On 15/01/2020 Bond			8.51500	8.44400			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRDI On 02/11/2006 Index Future			102.48000	0.00000		0.00	10.00	10.00
GOVI On 02/11/2006 jGovi			237.20600	237.64000		4.10	497.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		76448.00000	72126	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		48.00000	66	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.93200	242.70300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		127200.00000	119567	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		170.00000	247	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			247.28900	248.00800		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		131124.00000	124198	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1044.00000	1308	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.81700	253.44700		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		132254.00000	126395	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		2784.00000	3225	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.09600	9.05200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.94700	8.91700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.60800	8.60600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.11000	9.04100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.92400	8.88000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.89000	8.84800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.79100	8.75800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.76200	8.73700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.31300	8.32100		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.72000	8.69300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4131.00000	4197	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			9.14700	9.07900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3880.00000	4039	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		30.00000	24	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			9.32300	9.23700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4319.00000	4514	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		86.00000	72	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.30500	9.16800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4256.00000	4553	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		191.00000	154	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.20600	9.13400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4584.00000	4744	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		302.00000	274	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.18900	9.08100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25211.00000	25322	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21347.00000	21198	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.12900	9.04700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		32832.00000	34271	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		86.00000	58	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.16200	9.08600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		12509.00000	13187	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10945.00000	10242	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.13400	9.07100		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		13829.00000	14327	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17090.00000	16439	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.07800	9.03400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		16457.00000	16797	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		20393.00000	19930	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.02200	8.96400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		68460.00000	70680	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			9.03000	8.97300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		7071.00000	7857	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		18130.00000	16628	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.01100	8.95600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		10303.00000	11118	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		22044.00000	20649	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.97800	8.92800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		12715.00000	13471	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		25584.00000	24327	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.84000	8.79900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		101956.00000	104447	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			8.83600	8.79300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		6217.00000	7128	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		19841.00000	17900	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.81400	8.77200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		9130.00000	10088	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		24147.00000	22315	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.78300	8.74300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		11226.00000	12155	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		28174.00000	26438	0.00	0.00	0.00
JROD On 29/09/2006 jRod				7.49700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.72100	7.73000		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.96600	7.98400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.31300	7.91100		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.20300	8.21100		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.43900	8.44200		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.69400	8.28400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.51700	8.51100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.71100	8.70200		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			235.33000	0.00000		0.00	15.00	15.00
R153 On 02/11/2006 Bond Future			8.69000	8.62000		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.55	Call		4853.00000	3784	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		7285.00000	8643	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		4107.00000	3152	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		8281.00000	9752	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		8612.00000	7099	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		4111.00000	5025	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		14878.00000	12922	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1786.00000	2256	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1506.00000	1051	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		14439.00000	16410	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3440.00000	2595	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		9359.00000	10941	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		397.00000	245	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22175.00000	24449	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		69.00000	37	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		30777.00000	33171	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		10.00000	4	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		39735.00000	42156	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		48832.00000	51258	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		58026.00000	60452	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	6.75	Put		67311.00000	69737	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		76687.00000	79113	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		22289.00000	20068	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		688.00000	893	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.64700	8.57000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11014.00000	9769	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		11667.00000	12933	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9371.00000	8244	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		13297.00000	14680	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		14715.00000	13244	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		8859.00000	9897	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		20113.00000	18389	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		6186.00000	6972	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10177.00000	8991	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		12465.00000	13789	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6523.00000	5633	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		17030.00000	18651	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3837.00000	3226	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		22640.00000	24539	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2026.00000	1651	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		29201.00000	31335	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1059.00000	840	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		36683.00000	38974	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		512.00000	394	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		44663.00000	47055	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		228.00000	170	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		52985.00000	55437	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		35.00000	24	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		70245.00000	72744	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		93.00000	67	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61536.00000	64021	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		26206.00000	24275	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4282.00000	4860	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.61300	8.53900		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		14104.00000	12982	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		15298.00000	16437	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		17241.00000	15970	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		12329.00000	13319	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18084.00000	16776	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		11653.00000	12606	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		18951.00000	17606	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		11003.00000	11919	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		22645.00000	21159	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		8655.00000	9430	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			8.56000	8.49700		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17921.00000	16995	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		17836.00000	18703	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20865.00000	19848	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		15102.00000	15878	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21642.00000	20604	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		14466.00000	15220	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		22436.00000	21375	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		13848.00000	14580	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		25773.00000	24625	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		11563.00000	12207	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.64500	8.57500		7.90	6.00	49.00
R157 On 02/11/2006 Bond Future	8.60	Call		13599.00000	10887	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		11772.00000	14167	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		8445.00000	6453	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		17631.00000	20746	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		15641.00000	12695	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		10171.00000	12331	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		20175.00000	16786	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		7459.00000	9177	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		33760.00000	29508	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3170.00000	4025	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		11717.00000	9244	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		13547.00000	16181	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		194.00000	105	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		62474.00000	67492	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		9997.00000	7766	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		15498.00000	18374	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		3833.00000	2714	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		27901.00000	31889	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1065.00000	670	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		44056.00000	48768	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		28.00000	13	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		81970.00000	87061	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		3.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		101987.00000	107092	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		143249.00000	148355	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		122418.00000	127524	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		49323.00000	44578	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1193.00000	1554	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		65726.00000	60748	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		384.00000	512	8.64	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	Call		82343.00000	77276	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		110.00000	149	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.63900	8.56500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		24383.00000	21723	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		25457.00000	28073	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		19128.00000	16840	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		30999.00000	33988	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		26292.00000	23510	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		23792.00000	26287	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		28274.00000	25372	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		22215.00000	24590	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		6876.00000	5763	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		55623.00000	59787	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		73897.00000	69423	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		5972.00000	6775	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.75	Call		32448.00000	29314	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		19310.00000	21453	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		44163.00000	40507	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		13555.00000	15176	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		22550.00000	20013	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		27209.00000	29949	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		14592.00000	12678	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		37382.00000	40745	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		8717.00000	7390	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		49979.00000	53928	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4650.00000	3825	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		64732.00000	69184	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2447.00000	1961	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		81704.00000	86496	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1187.00000	926	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		99984.00000	105000	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		529.00000	401	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		119237.00000	124385	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		57141.00000	53056	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		9383.00000	10575	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		71042.00000	66624	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6447.00000	7306	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		85512.00000	80844	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4387.00000	4996	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.62200	8.55100		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		30741.00000	28277	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		34312.00000	36798	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		37765.00000	34963	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		27407.00000	29555	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		39653.00000	36768	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	8.75	Put		25844.00000	27909	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		41592.00000	38624	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		24345.00000	26327	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		49842.00000	46556	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		18966.00000	20630	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.59800	8.53100		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		38488.00000	36156	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		40607.00000	42839	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		45339.00000	42757	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		33869.00000	35851	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		47152.00000	44508	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		32315.00000	34235	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		34544.00000	31714	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		16352.00000	18086	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		56794.00000	53851	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		25298.00000	26919	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.36000	8.31000		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		17855.00000	14937	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		18982.00000	21676	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		12683.00000	10331	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		25170.00000	28431	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		31268.00000	27321	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		10156.00000	11820	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		52025.00000	47171	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3988.00000	4746	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		15106.00000	12472	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		21893.00000	24870	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		5547.00000	4242	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		41250.00000	45557	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1411.00000	975	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		67093.00000	72269	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		227.00000	138	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		96995.00000	102517	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		26.00000	14	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		129037.00000	134636	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		2.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		162462.00000	168073	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		197171.00000	202783	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		75409.00000	70085	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1383.00000	1670	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		233198.00000	238810	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.35200	8.30100		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 01/02/2007 Bond Future	8.30	Call		36284.00000	33282	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		36397.00000	39090	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		30580.00000	27867	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		41983.00000	44966	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		49311.00000	45770	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		27316.00000	29471	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		67131.00000	63009	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		18365.00000	19940	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		33305.00000	30447	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		39043.00000	41881	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		20951.00000	18826	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		55424.00000	58994	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		11914.00000	10486	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		76168.00000	80435	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		5937.00000	5095	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		101063.00000	105917	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2859.00000	2398	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		129996.00000	135231	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1237.00000	1013	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		161574.00000	167045	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		478.00000	380	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		195254.00000	200853	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		163.00000	126	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		230673.00000	236333	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		86855.00000	82276	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		12241.00000	13358	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.33600	8.28600		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		48541.00000	45652	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		52570.00000	55242	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		59652.00000	56375	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		41554.00000	43840	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		65659.00000	62195	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		36729.00000	38827	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		78499.00000	74680	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		28353.00000	30096	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		62619.00000	59248	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		39086.00000	41277	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.31600	8.27000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		57808.00000	55108	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		60035.00000	62431	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		68797.00000	65795	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		49037.00000	51132	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		71699.00000	68623	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		46537.00000	48558	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		74660.00000	71511	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	8.55	Put		44134.00000	46082	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		87064.00000	83634	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		35447.00000	37115	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.94000	8.80200		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1167.00000	681	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3655.00000	4863	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		791.00000	431	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4513.00000	5849	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		966.00000	546	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4071.00000	5345	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		236.00000	106	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7055.00000	8619	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		47.00000	16	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9975.00000	11639	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		5.00000	1	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13057.00000	14747	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		1.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16188.00000	17882	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		19338.00000	21032	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		22501.00000	24196	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		25678.00000	27373	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		35292.00000	36987	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		32074.00000	33768	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		28869.00000	30564	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.02900	8.85800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3441.00000	2700	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4524.00000	5493	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2957.00000	2286	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5043.00000	6082	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3194.00000	2488	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4778.00000	5782	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2307.00000	1741	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5902.00000	7045	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1435.00000	1033	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7551.00000	8859	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		814.00000	555	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9461.00000	10911	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		413.00000	263	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	7.75	Put		11599.00000	13160	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		217.00000	132	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13953.00000	15578	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		106.00000	61	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		16402.00000	18067	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		49.00000	27	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18913.00000	20601	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		21.00000	11	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21463.00000	23163	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1.00000	0	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29236.00000	30946	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		3.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26631.00000	28339	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		8.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24039.00000	25744	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.03100	8.84400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4702.00000	4028	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5432.00000	6208	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5476.00000	4732	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4654.00000	5359	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5681.00000	4919	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4472.00000	5159	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5891.00000	5111	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4294.00000	4964	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6775.00000	5925	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3632.00000	4232	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.97500	8.78400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6065.00000	5551	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6250.00000	6775	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6616.00000	6073	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5712.00000	6209	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6758.00000	6208	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5583.00000	6072	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6902.00000	6345	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5456.00000	5937	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7498.00000	6911	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4965.00000	5418	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.63000	8.55900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.55	Call		9801.00000	7750	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		10324.00000	12387	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		8401.00000	6543	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		11837.00000	14093	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		11329.00000	9087	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		8951.00000	10823	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	8.65	Call		12982.00000	10553	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		7713.00000	9398	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		16643.00000	13862	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5623.00000	6956	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		27586.00000	24128	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2374.00000	3031	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		3329.00000	2371	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		21490.00000	24646	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		979.00000	623	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		34139.00000	37898	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		200.00000	111	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		48641.00000	52666	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		32.00000	15	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		64039.00000	68137	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		4.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		79871.00000	83983	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		96025.00000	100140	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		112488.00000	116603	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		40035.00000	36196	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		890.00000	1165	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.62900	8.55500		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		19102.00000	16972	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		19387.00000	21452	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		17644.00000	15614	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		20777.00000	22943	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		20622.00000	18392	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		18068.00000	20034	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		22201.00000	19874	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		16819.00000	18687	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		25534.00000	23016	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		14525.00000	16203	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		34967.00000	32026	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		10068.00000	11323	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		11363.00000	9839	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		28895.00000	31567	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		6685.00000	5639	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		38877.00000	42027	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3544.00000	2900	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		50665.00000	54216	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1836.00000	1462	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		64158.00000	67980	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		875.00000	677	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		78676.00000	82674	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	Call		382.00000	287	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		93945.00000	98046	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		152.00000	111	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		109768.00000	113922	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		45419.00000	42135	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		6876.00000	7788	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.61400	8.54200		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		25218.00000	23215	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		27557.00000	29547	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		30831.00000	28561	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		22094.00000	23817	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		32336.00000	30001	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		20855.00000	22512	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		33882.00000	31482	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		19665.00000	21258	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		40453.00000	37800	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		15390.00000	16731	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.59200	8.52600		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		30058.00000	28225	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		31472.00000	33217	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		35526.00000	33493	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		26127.00000	27672	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		36976.00000	34893	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		24896.00000	26392	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		38458.00000	36326	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		23707.00000	25153	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		44698.00000	42375	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		19352.00000	20608	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.56400	8.49900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		8806.00000	6598	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		8737.00000	11012	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		14877.00000	11846	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		4502.00000	5955	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		12655.00000	9888	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		5700.00000	7416	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		10629.00000	8138	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		7108.00000	9101	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		19843.00000	16346	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		2679.00000	3665	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2733.00000	1801	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		20164.00000	23716	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		545.00000	306	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		35894.00000	40138	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		66.00000	30	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	7.75	Put		53758.00000	58206	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		5.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		72479.00000	76960	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		91708.00000	96191	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		111403.00000	115887	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		152233.00000	156716	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		131574.00000	136058	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.56300	8.49600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		16927.00000	14632	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		16655.00000	18916	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		9782.00000	8208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		26756.00000	29740	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		20502.00000	17913	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		13440.00000	15408	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		18664.00000	16221	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		14989.00000	17103	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		26598.00000	23587	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		9469.00000	11016	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		22438.00000	19705	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		12006.00000	13830	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		38475.00000	34862	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		4873.00000	5817	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		5066.00000	4110	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		39690.00000	43292	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2323.00000	1816	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		55011.00000	59061	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		933.00000	701	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		72108.00000	76432	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		325.00000	234	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		90422.00000	94887	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		149594.00000	154149	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		25.00000	16	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		129317.00000	133865	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		98.00000	67	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		109563.00000	114089	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.54800	8.48200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		22210.00000	19930	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		20999.00000	23149	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		29499.00000	26787	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		14967.00000	16685	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	Call		31501.00000	28685	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		13675.00000	15290	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		33571.00000	30653	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		12467.00000	13980	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		42482.00000	39187	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		8412.00000	9547	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.52600	8.46400		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		27477.00000	25320	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		25090.00000	27039	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		34582.00000	32100	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		19071.00000	20696	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		36499.00000	33939	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		17744.00000	19290	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		38470.00000	35832	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		16484.00000	17953	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		46863.00000	43932	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		12097.00000	13273	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.54300	8.47200		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		13400.00000	10643	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		11357.00000	13769	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		5673.00000	4134	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		22082.00000	25712	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		17642.00000	14409	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		8350.00000	10286	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		15445.00000	12445	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		9767.00000	11937	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		25059.00000	21201	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5031.00000	6342	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		19984.00000	16528	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		7095.00000	8808	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		39547.00000	34973	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1987.00000	2583	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1780.00000	1161	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		37121.00000	41672	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		387.00000	220	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		55156.00000	60159	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		64.00000	31	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		74769.00000	79906	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		7.00000	3	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		95173.00000	100339	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		1.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		116167.00000	121336	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		159851.00000	165021	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	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		137723.00000	142892	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.53900	8.46600		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25751.00000	22965	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		23298.00000	25769	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		17060.00000	14909	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		32841.00000	35946	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		29812.00000	26784	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		20193.00000	22421	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		27746.00000	24838	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		21701.00000	24049	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		36412.00000	33041	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		16179.00000	18064	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		31947.00000	28801	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		18773.00000	20883	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		48734.00000	44871	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		11162.00000	12555	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		10371.00000	8845	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		44854.00000	48583	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		5683.00000	4707	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		59347.00000	63627	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		3034.00000	2449	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		76374.00000	81045	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1489.00000	1169	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		95015.00000	99951	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		669.00000	510	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		114903.00000	120000	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		101.00000	72	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		157386.00000	162613	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		273.00000	202	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		135755.00000	140940	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.52500	8.45300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		35526.00000	32778	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		32174.00000	34554	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		43022.00000	39936	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		25580.00000	27623	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		45018.00000	41849	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		24097.00000	26057	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		47060.00000	43810	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		22677.00000	24556	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		55670.00000	52110	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		17609.00000	19177	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.50600	8.43800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		41742.00000	39147	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		37372.00000	39569	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	Call		49055.00000	46194	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		30768.00000	32698	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		50983.00000	48056	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		29258.00000	31123	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		52948.00000	49957	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		27803.00000	29603	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		61175.00000	57934	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		22513.00000	24063	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.51600	8.44500		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		5920.00000	3546	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		5552.00000	8379	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1206.00000	542	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		15702.00000	20239	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		10352.00000	6938	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		2675.00000	4462	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		7964.00000	5060	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		3931.00000	6228	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		15996.00000	11734	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		1089.00000	2028	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		22425.00000	17627	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		369.00000	772	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		13047.00000	9173	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		1745.00000	3073	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		55.00000	16	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		33601.00000	38763	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		53135.00000	58335	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		73277.00000	78478	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		93991.00000	99192	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		115296.00000	120497	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		137211.00000	142412	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		39601.00000	34419	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		10.00000	29	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.51100	8.43800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		18708.00000	16015	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		17834.00000	20441	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		12315.00000	10289	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		26159.00000	29433	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		22539.00000	19512	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		14426.00000	16698	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	8.50	Call		20572.00000	17711	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		16068.00000	18507	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		26776.00000	23424	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		11501.00000	13449	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		31391.00000	27733	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		9032.00000	10674	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		24608.00000	21417	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		12904.00000	15013	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6648.00000	5368	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		39348.00000	43368	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3197.00000	2486	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		55278.00000	59866	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1355.00000	1011	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		73357.00000	78313	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		501.00000	357	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		92982.00000	98138	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		160.00000	109	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		113696.00000	118944	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		44.00000	28	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		135227.00000	140511	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		44345.00000	40036	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		4610.00000	5600	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10.00000	6	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		157452.00000	162748	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.49800	8.42700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		27155.00000	24387	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		21901.00000	24244	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		35201.00000	31967	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		15761.00000	17638	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		37384.00000	34039	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		14445.00000	16211	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		39632.00000	36179	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		13212.00000	14870	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		49217.00000	45362	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		9059.00000	10315	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.48100	8.41300		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		31805.00000	29155	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		25604.00000	27806	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		39639.00000	36615	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		19396.00000	21224	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		41740.00000	38626	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		18033.00000	19770	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		43895.00000	40692	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		16741.00000	18390	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		53016.00000	49479	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future	9.00	Put		12257.00000	13573	8.55	0.00	0.00
TRTI On 02/11/2006 Index Future			234.12000	234.87100		4.00	500.00	500.00
Total for Derivatives:							1,028.00	2,930.00

Grand Total: 1,028.00 2,930.00