



Daily MTM Report

Daily summary for 02/10/2006

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			8.65000	8.63000			0.00	0.00
R157 On 15/09/2015 Bond			8.64500	8.63000			0.00	0.00
R186 On 21/12/2026 Bond			8.37000	8.36000			0.00	0.00
R194 On 28/02/2008 Bond			8.91000	8.89000			0.00	0.00
R201 On 21/12/2014 Bond			8.64000	8.62500			0.00	0.00
R203 On 15/09/2017 Bond			8.58000	8.56000			0.00	0.00
R204 On 21/12/2018 Bond			8.56000	8.54000			0.00	0.00
R207 On 15/01/2020 Bond			8.53400	8.51500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
CRDI On 02/11/2006 jGovi			102.47000	102.48000		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			236.71800	237.20600		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		72126.00000	67254	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		66.00000	74	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.86400	241.93200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		119567.00000	118874	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		247.00000	234	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			247.26700	247.28900		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		124198.00000	123941	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1308.00000	1271	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.79000	252.81700		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		126395.00000	126082	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3225.00000	3182	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.15900	9.09600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.99300	8.94700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.70400	8.60800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.17100	9.11000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.96000	8.92400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.92800	8.89000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.83900	8.79100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.82500	8.76200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.46300	8.31300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.72600	8.72000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4197.00000	4212	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			9.21900	9.14700		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4039.00000	4208	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		24.00000	18	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			9.40100	9.32300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4514.00000	4690	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		72.00000	59	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.40800	9.30500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4553.00000	4777	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		154.00000	129	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.29900	9.20600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4744.00000	4953	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		274.00000	240	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.23300	9.18900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25322.00000	25310	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21198.00000	21073	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.19300	9.12900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34271.00000	35386	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		58.00000	31	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.24700	9.16200		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		13187.00000	13888	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10242.00000	9401	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.22800	9.13400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		14327.00000	15040	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16439.00000	15442	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.18200	9.07800		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		16797.00000	17601	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19930.00000	18840	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.06300	9.02200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		70680.00000	72207	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			9.07300	9.03000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		7857.00000	8389	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		16628.00000	15435	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.05200	9.01100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		11118.00000	11677	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		20649.00000	19562	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.01800	8.97800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		13471.00000	14034	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		24327.00000	23281	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.87700	8.84000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		104447.00000	106673	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			8.87400	8.83600		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		7128.00000	7915	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		17900.00000	16175	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.85100	8.81400		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		10088.00000	10917	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		22315.00000	20694	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.82000	8.78300		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		12155.00000	13001	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		26438.00000	24828	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73400	7.72100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.02700	7.96600		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.41400	8.31300		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25100	8.20300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.46700	8.43900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.69200	8.69400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.50000	8.51700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.68800	8.71100		0.00	0.00	0.00
OTHI On 02/11/2006 jGovi			235.31000	235.33000		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.69900	8.69000		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.75	Call		7099.00000	6658	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5025.00000	4895	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3784.00000	3420	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8643.00000	8590	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		3152.00000	2814	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9752.00000	9726	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		12922.00000	12467	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2256.00000	2113	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1051.00000	867	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16410.00000	16538	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2595.00000	2287	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10941.00000	10944	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		245.00000	180	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		24449.00000	24696	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		37.00000	23	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		33171.00000	33469	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		4.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		42156.00000	42465	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		51258.00000	51569	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		60452.00000	60764	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		69737.00000	70048	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		79113.00000	79424	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		20068.00000	19654	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		893.00000	790	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.65300	8.64700		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		9769.00000	9545	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		12933.00000	12903	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8244.00000	8032	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		14680.00000	14664	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		13244.00000	12999	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		9897.00000	9847	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		18389.00000	18129	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		6972.00000	6907	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8991.00000	8772	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		13789.00000	13766	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5633.00000	5453	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18651.00000	18667	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3226.00000	3092	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24539.00000	24600	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1651.00000	1561	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31335.00000	31441	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		840.00000	783	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38974.00000	39112	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		394.00000	362	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		47055.00000	47218	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		170.00000	153	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		55437.00000	55616	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		24.00000	21	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		72744.00000	72936	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		67.00000	59	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		64021.00000	64208	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		24275.00000	24010	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4860.00000	4790	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.61300	8.61300		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		15970.00000	15868	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		13319.00000	13218	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		12982.00000	12881	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		16437.00000	16335	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		16776.00000	16675	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		12606.00000	12505	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		17606.00000	17506	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		11919.00000	11819	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		21159.00000	21063	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		9430.00000	9333	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.56100	8.56000		4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.50	Call		16995.00000	16894	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		18703.00000	18630	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		19848.00000	19746	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		15878.00000	15804	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		20604.00000	20501	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15220.00000	15146	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21375.00000	21273	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		14580.00000	14506	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		24625.00000	24524	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12207.00000	12135	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.65900	8.64500		7.90	0.00	49.00
R157 On 02/11/2006 Bond Future	8.65	Call		12695.00000	11618	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		12331.00000	12273	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		10887.00000	9866	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		14167.00000	14164	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		6453.00000	5640	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		20746.00000	20951	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		16786.00000	15625	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		9177.00000	9034	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		29508.00000	28277	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		4025.00000	3811	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		9244.00000	8286	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		16181.00000	16241	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		105.00000	65	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		67492.00000	68469	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		7766.00000	6877	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		18374.00000	18503	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		2714.00000	2220	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		31889.00000	32412	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		670.00000	487	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		48768.00000	49603	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		13.00000	7	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		87061.00000	88073	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		107092.00000	108110	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		148355.00000	149373	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		127524.00000	128542	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		44578.00000	43398	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1554.00000	1393	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		60748.00000	59645	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		512.00000	427	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		77276.00000	76223	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		149.00000	114	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.64600	8.63900		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		25372.00000	24816	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24590.00000	24531	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		21723.00000	21194	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		28073.00000	28041	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		16840.00000	16359	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		33988.00000	34005	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		23510.00000	22967	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		26287.00000	26242	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5763.00000	5486	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		59787.00000	60008	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		69423.00000	68794	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6775.00000	6643	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.75	Call		29314.00000	28735	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21453.00000	21371	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		40507.00000	39889	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		15176.00000	15055	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		20013.00000	19499	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		29949.00000	29932	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		12678.00000	12254	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		40745.00000	40818	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		7390.00000	7070	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		53928.00000	54106	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3825.00000	3611	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		69184.00000	69468	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1961.00000	1826	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		86496.00000	86858	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		926.00000	848	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		105000.00000	105419	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		401.00000	360	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		124385.00000	124842	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		53056.00000	52423	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10575.00000	10439	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		66624.00000	65993	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		7306.00000	7173	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80844.00000	80225	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4996.00000	4875	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.62700	8.62200		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		34963.00000	34553	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29555.00000	29492	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		28277.00000	27890	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		36798.00000	36758	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		36768.00000	36352	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		27909.00000	27841	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		38624.00000	38204	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		26327.00000	26255	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		46556.00000	46123	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20630.00000	20545	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.60300	8.59800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		36156.00000	35798	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		42839.00000	42820	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		42757.00000	42381	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		35851.00000	35815	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		44508.00000	44129	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		34235.00000	34195	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		31714.00000	31395	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		18086.00000	18106	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		53851.00000	53456	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26919.00000	26864	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.37000	8.36000		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		14937.00000	13638	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		21676.00000	21494	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		10331.00000	9209	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		28431.00000	28426	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		27321.00000	25818	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		11820.00000	11434	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		47171.00000	45689	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4746.00000	4381	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		12472.00000	11257	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		24870.00000	24773	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		4242.00000	3546	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		45557.00000	45979	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		975.00000	724	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		72269.00000	73135	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		138.00000	86	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		102517.00000	103583	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		14.00000	7	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		134636.00000	135747	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		1.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		168073.00000	169190	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		202783.00000	203900	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		70085.00000	68744	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1670.00000	1446	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		238810.00000	239927	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.35800	8.35200		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		33282.00000	32522	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		39090.00000	38998	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		27867.00000	27152	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		44966.00000	44918	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		45770.00000	44940	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		29471.00000	29309	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		63009.00000	62140	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19940.00000	19738	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		30447.00000	29710	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		41881.00000	41811	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		18826.00000	18218	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		58994.00000	59054	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		10486.00000	10036	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		80435.00000	80654	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		5095.00000	4807	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		105917.00000	106296	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2398.00000	2226	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		135231.00000	135727	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1013.00000	922	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		167045.00000	167622	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		380.00000	339	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		200853.00000	201478	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		126.00000	110	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		236333.00000	236983	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		82276.00000	81400	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		13358.00000	13150	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.34000	8.33600		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		45652.00000	45086	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		55242.00000	55120	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		56375.00000	55782	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		43840.00000	43690	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		62195.00000	61592	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		38827.00000	38667	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		74680.00000	74067	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		30096.00000	29926	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		59248.00000	58650	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		41277.00000	41122	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.32000	8.31600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		55108.00000	54599	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		62431.00000	62364	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		65795.00000	65263	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		51132.00000	51042	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		68623.00000	68087	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		48558.00000	48463	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		71511.00000	70971	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		46082.00000	45983	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		83634.00000	83081	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		37115.00000	37003	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.96000	8.94000		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		681.00000	560	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4863.00000	4987	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		431.00000	341	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5849.00000	6004	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		546.00000	440	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5345.00000	5485	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		106.00000	74	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8619.00000	8832	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		16.00000	9	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		11639.00000	11878	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		1.00000	1	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		14747.00000	14992	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		17882.00000	18128	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		21032.00000	21277	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		24196.00000	24441	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		27373.00000	27618	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		36987.00000	37232	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		33768.00000	34014	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		30564.00000	30809	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.00900	9.02900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2700.00000	2733	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5493.00000	5326	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2286.00000	2312	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6082.00000	5909	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2488.00000	2518	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5782.00000	5612	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1741.00000	1760	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7045.00000	6864	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1033.00000	1042	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8859.00000	8668	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		555.00000	557	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10911.00000	10714	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		263.00000	263	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13160.00000	12960	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		132.00000	131	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15578.00000	15377	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		61.00000	60	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18067.00000	17866	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		27.00000	26	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20601.00000	20400	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		11.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23163.00000	22963	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		30946.00000	30746	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		28339.00000	28140	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25744.00000	25544	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.98100	9.03100		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5111.00000	5275	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4964.00000	4740	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4028.00000	4164	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6208.00000	5956	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4732.00000	4886	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5359.00000	5126	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4919.00000	5078	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5159.00000	4931	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5925.00000	6108	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4232.00000	4028	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.90700	8.97500		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6073.00000	6229	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6209.00000	5995	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5551.00000	5697	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6775.00000	6552	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6208.00000	6367	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6072.00000	5861	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6345.00000	6506	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5937.00000	5729	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6911.00000	7083	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5418.00000	5221	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.64500	8.63000		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		10553.00000	9656	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		9398.00000	9367	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		7750.00000	6947	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		12387.00000	12452	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		6543.00000	5797	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		14093.00000	14214	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		9087.00000	8234	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		10823.00000	10836	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		13862.00000	12897	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6956.00000	6858	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		24128.00000	23104	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3031.00000	2873	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2371.00000	1944	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		24646.00000	25086	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		623.00000	456	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		37898.00000	38598	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		111.00000	69	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		52666.00000	53491	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		15.00000	8	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68137.00000	68997	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		1.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		83983.00000	84849	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		100140.00000	101006	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		116603.00000	117469	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		36196.00000	35210	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1165.00000	1046	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.63700	8.62900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		19874.00000	19407	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		18687.00000	18673	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		16972.00000	16529	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		21452.00000	21462	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		15614.00000	15185	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		22943.00000	22967	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		18392.00000	17937	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		20034.00000	20031	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		23016.00000	22529	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		16203.00000	16169	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		32026.00000	31502	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		11323.00000	11251	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		9839.00000	9488	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		31567.00000	31669	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5639.00000	5379	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		42027.00000	42220	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2900.00000	2728	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54216.00000	54497	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1462.00000	1355	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		67980.00000	68325	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		677.00000	617	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		82674.00000	83065	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		287.00000	256	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		98046.00000	98467	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		111.00000	97	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		113922.00000	114361	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		42135.00000	41595	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7788.00000	7699	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.61900	8.61400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		28561.00000	28230	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		23817.00000	23763	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		23215.00000	22902	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29547.00000	29511	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		30001.00000	29666	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		22512.00000	22454	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		31482.00000	31144	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		21258.00000	21196	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		37800.00000	37452	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16731.00000	16659	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.59800	8.59200		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		28225.00000	27916	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		33217.00000	33233	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		33493.00000	33167	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27672.00000	27671	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		34893.00000	34564	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		26392.00000	26387	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		36326.00000	35993	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		25153.00000	25145	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		42375.00000	42030	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20608.00000	20587	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.58400	8.56400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8138.00000	7100	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		9101.00000	9438	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		6598.00000	5658	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		11012.00000	11447	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		11846.00000	10643	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		5955.00000	6127	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		9888.00000	8762	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		7416.00000	7665	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		16346.00000	15029	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3665.00000	3722	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1801.00000	1375	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		23716.00000	24665	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		306.00000	197	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		40138.00000	41403	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		30.00000	16	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		58206.00000	59565	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		2.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		76960.00000	78333	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		96191.00000	97566	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		115887.00000	117261	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		156716.00000	158091	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		136058.00000	137432	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.57800	8.56300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		16221.00000	15517	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		17103.00000	17415	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14632.00000	13962	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		18916.00000	19262	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		8208.00000	7719	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		29740.00000	30267	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		17913.00000	17176	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		15408.00000	15688	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		23587.00000	22763	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		11016.00000	11208	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		19705.00000	18938	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		13830.00000	14079	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		34862.00000	33930	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5817.00000	5902	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4110.00000	3796	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43292.00000	43994	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1816.00000	1641	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		59061.00000	59902	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		701.00000	617	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		76432.00000	77365	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		234.00000	200	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		94887.00000	95869	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		3.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		154149.00000	155165	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		16.00000	13	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		133865.00000	134878	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		67.00000	55	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		114089.00000	115093	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.56000	8.54800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		19930.00000	19392	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		23149.00000	23414	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		26787.00000	26173	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		16685.00000	16873	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		28685.00000	28054	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		15290.00000	15461	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		30653.00000	30006	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		13980.00000	14135	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		39187.00000	38484	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9547.00000	9646	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.53900	8.52600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		25320.00000	24763	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		27039.00000	27341	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		32100.00000	31477	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20696.00000	20931	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		33939.00000	33300	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		19290.00000	19510	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		35832.00000	35179	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		17953.00000	18158	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		43932.00000	43226	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		13273.00000	13424	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.56300	8.54300		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		12445.00000	11166	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		11937.00000	12108	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		10643.00000	9441	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		13769.00000	14017	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		4134.00000	3401	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		25712.00000	26429	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		14409.00000	13062	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		10286.00000	10388	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		21201.00000	19707	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		6342.00000	6297	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		16528.00000	15122	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		8808.00000	8852	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		34973.00000	33400	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2583.00000	2459	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1161.00000	854	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		41672.00000	42814	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		220.00000	139	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		60159.00000	61526	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		31.00000	16	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		79906.00000	81341	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		3.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		100339.00000	101786	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		121336.00000	122785	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		165021.00000	166470	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		142892.00000	144342	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.55400	8.53900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		24838.00000	23990	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		24049.00000	24276	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		22965.00000	22145	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		25769.00000	26023	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		14909.00000	14240	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		35946.00000	36352	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		26784.00000	25910	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		22421.00000	22623	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		33041.00000	32099	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		18064.00000	18197	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		28801.00000	27904	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		20883.00000	21060	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		44871.00000	43843	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		12555.00000	12603	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		8845.00000	8345	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		48583.00000	49158	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4707.00000	4372	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		63627.00000	64368	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2449.00000	2238	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		81045.00000	81909	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1169.00000	1048	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		99951.00000	100905	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		510.00000	447	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		120000.00000	121013	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		72.00000	60	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		162613.00000	163676	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		202.00000	173	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		140940.00000	141986	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.53800	8.52500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		32778.00000	32077	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		34554.00000	34775	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		39936.00000	39177	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		27623.00000	27786	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		41849.00000	41077	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		26057.00000	26207	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		43810.00000	43026	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		24556.00000	24693	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		52110.00000	51280	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		19177.00000	19269	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.52000	8.50600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		39147.00000	38447	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		39569.00000	39851	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		46194.00000	45442	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		32698.00000	32928	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		48056.00000	47291	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		31123.00000	31341	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		49957.00000	49180	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		29603.00000	29809	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		57934.00000	57113	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		24063.00000	24225	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.53600	8.51600		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5060.00000	7925	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		6228.00000	10552	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		3546.00000	6392	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		8379.00000	12683	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		542.00000	2290	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		20239.00000	23445	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		6938.00000	9679	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		4462.00000	8660	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		11734.00000	13835	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		2028.00000	5588	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		17627.00000	18788	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		772.00000	3390	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		9173.00000	11651	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		3073.00000	7008	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		16.00000	416	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		38763.00000	40621	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		0.00000	44	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		58335.00000	59837	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	3	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		78478.00000	79938	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		99192.00000	100650	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		120497.00000	121955	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		142412.00000	143870	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		34419.00000	33657	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		29.00000	724	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.52500	8.51100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		17711.00000	16989	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		18507.00000	18796	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		16015.00000	15326	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		20441.00000	20763	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		10289.00000	9741	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		29433.00000	29897	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		19512.00000	18758	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		16698.00000	16955	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		23424.00000	22612	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		13449.00000	13648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		27733.00000	26870	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10674.00000	10823	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		21417.00000	20633	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		15013.00000	15240	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5368.00000	5000	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		43368.00000	44012	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2486.00000	2269	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		59866.00000	60662	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1011.00000	901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		78313.00000	79214	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		357.00000	310	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		98138.00000	99102	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		109.00000	91	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		118944.00000	119938	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		28.00000	23	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		140511.00000	141517	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		40036.00000	39081	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5600.00000	5657	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		162748.00000	163758	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.51100	8.49800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		24387.00000	23742	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		24244.00000	24530	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		31967.00000	31241	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		17638.00000	17844	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		34039.00000	33295	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16211.00000	16398	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		36179.00000	35418	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		14870.00000	15040	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		45362.00000	44542	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		10315.00000	10426	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.49500	8.48100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		29155.00000	28498	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		27806.00000	28143	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		36615.00000	35884	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		21224.00000	21488	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		38626.00000	37878	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		19770.00000	20017	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		40692.00000	39927	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		18390.00000	18620	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		49479.00000	48655	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13573.00000	13743	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 jGovi			234.09000	234.12000		4.00	0.00	500.00
Total for Derivatives:							0.00	2,930.00
Grand Total:							0.00	2,930.00