



Daily MTM Report

Daily summary for 03/10/2006

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			8.66000	8.65000			0.00	0.00
R157 On 15/09/2015 Bond			8.64000	8.64500			0.00	0.00
R186 On 21/12/2026 Bond			8.35500	8.37000			0.00	0.00
R194 On 28/02/2008 Bond			8.91000	8.91000			0.00	0.00
R201 On 21/12/2014 Bond			8.63500	8.64000			0.00	0.00
R203 On 15/09/2017 Bond			8.57500	8.58000			0.00	0.00
R204 On 21/12/2018 Bond			8.55500	8.56000			0.00	0.00
R207 On 15/01/2020 Bond			8.52800	8.53400			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

CRDI On 02/11/2006 Index Future			102.48100	102.47000		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			236.84500	236.71800		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		67254.00000	68506	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		74.00000	56	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.72600	241.86400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		118874.00000	117504	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		234.00000	244	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			247.01800	247.26700		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		123941.00000	121543	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1271.00000	1363	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.87300	252.79000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		126082.00000	126827	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3182.00000	3097	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.11500	9.15900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.95800	8.99300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.66900	8.70400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.15000	9.17100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.92300	8.96000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.89700	8.92800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.80800	8.83900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.79400	8.82500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.50800	8.46300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.73300	8.72600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4212.00000	4229	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			9.19200	9.21900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4208.00000	4143	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		18.00000	19	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			9.37000	9.40100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4690.00000	4618	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		59.00000	62	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.36400	9.40800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4777.00000	4679	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		129.00000	138	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.28300	9.29900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4953.00000	4915	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		240.00000	244	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.18800	9.23300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25310.00000	25230	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21073.00000	21102	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.16700	9.19300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35386.00000	34920	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		31.00000	30	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.20700	9.24700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		13888.00000	13441	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9401.00000	9680	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.18100	9.22800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		15040.00000	14591	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15442.00000	15847	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.12700	9.18200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17601.00000	17095	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18840.00000	19335	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.01700	9.06300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		72207.00000	70447	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			9.02600	9.07300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		8389.00000	7618	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		15435.00000	16544	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.00500	9.05200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		11677.00000	10886	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		19562.00000	20653	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.97200	9.01800		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		14034.00000	13260	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		23281.00000	24353	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.84600	8.87700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		106673.00000	104806	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			8.84100	8.87400		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		7915.00000	7067	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		16175.00000	17508	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.81900	8.85100		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		10917.00000	10074	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		20694.00000	21970	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.78800	8.82000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		13001.00000	12163	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		24828.00000	26116	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73500	7.73400		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.04200	8.02700		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.44300	8.41400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.26700	8.25100		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.47800	8.46700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.69300	8.69200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.49600	8.50000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.68200	8.68800		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			235.35600	235.31000		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.69900	8.69900		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.75	Call		6658.00000	6565	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		4895.00000	4802	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3420.00000	3334	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8590.00000	8504	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2814.00000	2734	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9726.00000	9646	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		12467.00000	12392	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2113.00000	2038	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		867.00000	821	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16538.00000	16492	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2287.00000	2213	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10944.00000	10870	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		180.00000	164	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		24696.00000	24680	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		23.00000	20	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		33469.00000	33465	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		2.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		42465.00000	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		51569.00000	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		60764.00000	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		70048.00000	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		79424.00000	79424	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		19654.00000	19608	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		790.00000	745	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.65900	8.65300		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		12999.00000	12846	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		9847.00000	9889	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		9545.00000	9410	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		12903.00000	12964	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8032.00000	7909	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		14664.00000	14735	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		18129.00000	17957	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		6907.00000	6930	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8772.00000	8643	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		13766.00000	13832	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5453.00000	5353	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18667.00000	18761	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3092.00000	3020	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24600.00000	24724	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1561.00000	1516	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31441.00000	31591	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		783.00000	756	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39112.00000	39280	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		362.00000	347	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		47218.00000	47398	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		153.00000	146	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		55616.00000	55803	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		21.00000	20	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		72936.00000	73130	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		59.00000	56	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		64208.00000	64400	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		24010.00000	23824	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4790.00000	4800	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.61800	8.61300		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		15868.00000	15752	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		13218.00000	13254	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		12881.00000	12775	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		16335.00000	16382	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		16675.00000	16557	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		12505.00000	12539	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		17506.00000	17386	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		11819.00000	11851	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		21063.00000	20934	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		9333.00000	9357	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.56900	8.56100		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		16894.00000	16753	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		18630.00000	18716	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		19746.00000	19594	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		15804.00000	15879	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		20501.00000	20346	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15146.00000	15218	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21273.00000	21115	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		14506.00000	14576	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		24524.00000	24356	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12135.00000	12194	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.66000	8.65900		7.90	0.00	49.00
R157 On 02/11/2006 Bond Future	8.65	Call		11618.00000	11388	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		12273.00000	12115	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		9866.00000	9643	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		14164.00000	14013	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		5640.00000	5452	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		20951.00000	20835	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		15625.00000	15391	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		9034.00000	8873	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		28277.00000	28072	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3811.00000	3679	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		8286.00000	8072	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		16241.00000	16099	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		65.00000	56	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		68469.00000	68533	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		6877.00000	6675	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		18503.00000	18373	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		2220.00000	2101	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		32412.00000	32366	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		487.00000	444	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		49603.00000	49632	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		7.00000	5	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		88073.00000	88144	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		108110.00000	108182	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		149373.00000	149446	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		128542.00000	128615	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		43398.00000	43247	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1393.00000	1314	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		59645.00000	59536	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		427.00000	391	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		76223.00000	76137	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		114.00000	101	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.63800	8.64600		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		24816.00000	25006	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24531.00000	24153	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		21194.00000	21359	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		28041.00000	27638	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		16359.00000	16489	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		34005.00000	33566	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		22967.00000	23144	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		26242.00000	25851	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5486.00000	5527	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		60008.00000	59481	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		68794.00000	69192	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6643.00000	6473	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.75	Call		28735.00000	28951	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21371.00000	21019	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		39889.00000	40168	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		15055.00000	14765	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		19499.00000	19652	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		29932.00000	29517	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		12254.00000	12352	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		40818.00000	40347	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		7070.00000	7125	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		54106.00000	53592	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3611.00000	3637	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		69468.00000	68924	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1826.00000	1835	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		86858.00000	86299	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		848.00000	850	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		105419.00000	104853	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		360.00000	360	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		124842.00000	124273	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		52423.00000	52761	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10439.00000	10208	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		65993.00000	66382	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		7173.00000	6993	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80225.00000	80656	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4875.00000	4737	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.61800	8.62700		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		34553.00000	34815	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29492.00000	29129	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		27890.00000	28109	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		36758.00000	36351	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		36352.00000	36626	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		27841.00000	27489	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		38204.00000	38489	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		26255.00000	25914	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		46123.00000	46453	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20545.00000	20248	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.59400	8.60300		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		42381.00000	42649	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		35815.00000	35471	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		35798.00000	36032	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		42820.00000	42443	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		44129.00000	44405	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		34195.00000	33860	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		31395.00000	31722	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		18106.00000	17822	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		53456.00000	53776	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26864.00000	26572	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.35500	8.37000		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		13638.00000	14101	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		21494.00000	20281	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		9209.00000	9524	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		28426.00000	27064	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		25818.00000	26623	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		11434.00000	10562	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		45689.00000	46897	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4381.00000	3912	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		11257.00000	11644	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		24773.00000	23483	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		3546.00000	3655	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		45979.00000	44411	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		724.00000	736	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		73135.00000	71471	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		86.00000	85	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		103583.00000	101906	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		7.00000	7	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		135747.00000	134069	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		169190.00000	167513	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		203900.00000	202223	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		68744.00000	70215	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1446.00000	1241	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		239927.00000	238251	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.34100	8.35800		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		32522.00000	33303	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		38998.00000	37886	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		27152.00000	27840	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		44918.00000	43714	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		44940.00000	45902	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		29309.00000	28378	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		62140.00000	63315	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19738.00000	19020	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		29710.00000	30444	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		41811.00000	40652	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		18218.00000	18726	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		59054.00000	57670	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		10036.00000	10350	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		80654.00000	79074	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4807.00000	4973	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		106296.00000	104570	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2226.00000	2307	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		135727.00000	133915	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		922.00000	957	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		167622.00000	165764	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		339.00000	352	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		201478.00000	199599	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		110.00000	114	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		236983.00000	235095	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		81400.00000	82756	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		13150.00000	12613	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.32200	8.34000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		45086.00000	45950	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		55120.00000	53987	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		55782.00000	56788	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		43690.00000	42699	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		61592.00000	62669	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		38667.00000	37748	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		74067.00000	75282	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		29926.00000	29144	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		58650.00000	59692	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		41122.00000	40167	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.30200	8.32000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		54599.00000	55508	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		62364.00000	61284	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		65263.00000	66293	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		51042.00000	50082	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		68087.00000	69147	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		48463.00000	47534	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		70971.00000	72060	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		45983.00000	45083	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		83081.00000	84287	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		37003.00000	36220	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.95700	8.96000		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		560.00000	544	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4987.00000	4935	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		341.00000	328	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6004.00000	5954	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		440.00000	426	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5485.00000	5434	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		74.00000	69	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8832.00000	8791	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		9.00000	8	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		11878.00000	11840	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		14992.00000	14955	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		18128.00000	18091	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		21277.00000	21241	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		24441.00000	24404	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		27618.00000	27581	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		37232.00000	37196	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		34014.00000	33977	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		30809.00000	30772	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.99400	9.00900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2733.00000	2778	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5326.00000	5220	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2312.00000	2352	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5909.00000	5798	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2518.00000	2559	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5612.00000	5504	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1760.00000	1791	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6864.00000	6746	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1042.00000	1062	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8668.00000	8539	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		557.00000	569	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10714.00000	10576	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		263.00000	269	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12960.00000	12816	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		131.00000	133	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15377.00000	15230	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		60.00000	62	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		17866.00000	17717	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		26.00000	26	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20400.00000	20251	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		10.00000	11	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		22963.00000	22813	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		30746.00000	30596	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		28140.00000	27990	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		25544.00000	25395	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.95600	8.98100		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5078.00000	5165	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4931.00000	4824	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5275.00000	5364	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4740.00000	4636	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4164.00000	4239	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5956.00000	5837	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4886.00000	4970	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5126.00000	5017	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6108.00000	6208	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4028.00000	3933	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.87900	8.90700		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6229.00000	6297	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5995.00000	5911	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5697.00000	5760	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6552.00000	6463	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6367.00000	6436	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5861.00000	5778	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6506.00000	6576	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5729.00000	5647	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7083.00000	7157	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5221.00000	5143	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.63900	8.64500		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		9656.00000	9679	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		9367.00000	9044	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		6947.00000	6941	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		12452.00000	12099	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		5797.00000	5780	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		14214.00000	13850	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		8234.00000	8241	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		10836.00000	10497	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		12897.00000	12957	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6858.00000	6572	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		23104.00000	23268	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2873.00000	2691	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1944.00000	1909	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		25086.00000	24704	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		456.00000	436	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		38598.00000	38231	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		69.00000	64	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		53491.00000	53139	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		8.00000	7	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		68997.00000	68649	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		84849.00000	84502	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		101006.00000	100660	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		117469.00000	117123	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		35210.00000	35462	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1046.00000	952	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.62900	8.63700		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		19407.00000	19563	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		18673.00000	18376	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		16529.00000	16664	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		21462.00000	21145	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		15185.00000	15310	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		22967.00000	22639	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		17937.00000	18082	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		20031.00000	19724	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		22529.00000	22706	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		16169.00000	15893	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		31502.00000	31731	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		11251.00000	11027	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		9488.00000	9568	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		31669.00000	31296	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5379.00000	5423	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		42220.00000	41811	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2728.00000	2748	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54497.00000	54065	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1355.00000	1363	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		68325.00000	67880	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		617.00000	619	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		83065.00000	82615	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		256.00000	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		98467.00000	98015	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		97.00000	96	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		114361.00000	113908	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		41595.00000	41870	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7699.00000	7523	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.61000	8.61900		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		28230.00000	28438	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		23763.00000	23473	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		22902.00000	23077	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29511.00000	29188	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		29666.00000	29883	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		22454.00000	22174	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		31144.00000	31370	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		21196.00000	20925	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		37452.00000	37714	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16659.00000	16423	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.59000	8.59800		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		27916.00000	28078	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		33233.00000	32962	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		33167.00000	33353	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27671.00000	27424	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		34564.00000	34756	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		26387.00000	26146	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		35993.00000	36191	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		25145.00000	24910	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		42030.00000	42254	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20587.00000	20378	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.57900	8.58400		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		8762.00000	8811	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		7665.00000	7370	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		7100.00000	7126	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		9438.00000	9120	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		5658.00000	5665	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		11447.00000	11111	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10643.00000	10718	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		6127.00000	5858	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		15029.00000	15162	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3722.00000	3512	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1375.00000	1349	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		24665.00000	24295	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		197.00000	186	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		41403.00000	41049	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		16.00000	14	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		59565.00000	59220	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	7.50	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		78333.00000	77990	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		97566.00000	97222	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		117261.00000	116918	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		158091.00000	157747	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		137432.00000	137089	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.57100	8.57800		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		17176.00000	17358	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		15688.00000	15395	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15517.00000	15683	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		17415.00000	17107	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13962.00000	14112	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		19262.00000	18939	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7719.00000	7804	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30267.00000	29878	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		22763.00000	22993	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		11208.00000	10964	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18938.00000	19135	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		14079.00000	13802	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		33930.00000	34240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5902.00000	5738	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3796.00000	3836	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43994.00000	43560	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1641.00000	1656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		59902.00000	59443	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		617.00000	621	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		77365.00000	76895	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		200.00000	200	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		95869.00000	95396	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		155165.00000	154691	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		13.00000	13	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		134878.00000	134404	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		55.00000	55	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		115093.00000	114619	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.55200	8.56000		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		19392.00000	19601	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		23414.00000	23087	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		26173.00000	26436	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		16873.00000	16601	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		28054.00000	28330	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		15461.00000	15202	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		30006.00000	30296	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		14135.00000	13889	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		38484.00000	38826	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9646.00000	9453	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.53100	8.53900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		24763.00000	24984	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		27341.00000	27033	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31477.00000	31741	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20931.00000	20667	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		33300.00000	33575	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		19510.00000	19256	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		35179.00000	35464	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		18158.00000	17915	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		43226.00000	43553	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		13424.00000	13224	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.55700	8.56300		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		11166.00000	11192	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		12108.00000	11700	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		9441.00000	9448	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		14017.00000	13590	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		3401.00000	3360	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		26429.00000	25954	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		13062.00000	13110	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		10388.00000	10001	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		19707.00000	19832	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		6297.00000	5988	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		15122.00000	15194	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		8852.00000	8489	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33400.00000	33654	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2459.00000	2279	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		854.00000	824	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		42814.00000	42350	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		139.00000	129	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		61526.00000	61082	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		16.00000	14	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		81341.00000	80904	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		1.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		101786.00000	101351	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		122785.00000	122351	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		166470.00000	166036	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		144342.00000	143907	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.54700	8.55400		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		23990.00000	24148	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		24276.00000	23933	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		22145.00000	22291	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		26023.00000	25668	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		14240.00000	14333	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		36352.00000	35944	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		25910.00000	26080	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		22623.00000	22291	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		32099.00000	32304	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		18197.00000	17900	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		27904.00000	28085	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		21060.00000	20740	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		43843.00000	44104	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		12603.00000	12362	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		8345.00000	8396	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		49158.00000	48708	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4372.00000	4396	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		64368.00000	63890	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2238.00000	2246	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		81909.00000	81416	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1048.00000	1049	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		100905.00000	100405	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		447.00000	446	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		121013.00000	120510	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		60.00000	60	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		163676.00000	163174	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		173.00000	172	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		141986.00000	141484	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.53000	8.53800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		32077.00000	32285	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		34775.00000	34416	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		39177.00000	39425	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		27786.00000	27466	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		41077.00000	41335	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		26207.00000	25897	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		43026.00000	43293	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		24693.00000	24393	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		51280.00000	51588	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		19269.00000	19010	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.51200	8.52000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		38447.00000	38672	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		39851.00000	39515	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		45442.00000	45699	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		32928.00000	32625	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		47291.00000	47557	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		31341.00000	31045	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		49180.00000	49454	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		29809.00000	29522	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		57113.00000	57420	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		24225.00000	23971	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.52900	8.53600		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		9679.00000	9799	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8660.00000	8271	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		7925.00000	8013	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10552.00000	10130	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		6392.00000	6452	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12683.00000	12233	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		2290.00000	2284	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		23445.00000	22930	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		13835.00000	14029	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		5588.00000	5271	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		18788.00000	19059	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		3390.00000	3151	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		11651.00000	11807	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		7008.00000	6654	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		416.00000	404	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		40621.00000	40099	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		44.00000	41	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		59837.00000	59324	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		3.00000	2	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		79938.00000	79428	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		100650.00000	100140	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		121955.00000	121445	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		143870.00000	143360	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		33657.00000	34084	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		724.00000	641	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.51700	8.52500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16989.00000	17202	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		18796.00000	18432	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		15326.00000	15521	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		20763.00000	20380	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9741.00000	9870	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		29897.00000	29448	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18758.00000	18990	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		16955.00000	16610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		22612.00000	22882	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		13648.00000	13341	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		26870.00000	27180	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10823.00000	10554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		20633.00000	20884	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		15240.00000	14913	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5000.00000	5066	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44012.00000	43500	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2269.00000	2298	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		60662.00000	60112	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		901.00000	911	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		79214.00000	78646	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		310.00000	312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		99102.00000	98527	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		91.00000	92	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		119938.00000	119361	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		23.00000	23	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		141517.00000	140939	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		39081.00000	39482	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5657.00000	5480	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		163758.00000	163180	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.50200	8.51100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		23742.00000	24014	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		24530.00000	24157	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		31241.00000	31575	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		17844.00000	17533	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		33295.00000	33645	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16398.00000	16103	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		35418.00000	35782	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		15040.00000	14760	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		44542.00000	44965	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		10426.00000	10205	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.48600	8.49500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		28498.00000	28784	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		28143.00000	27790	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		35884.00000	36221	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		21488.00000	21186	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		37878.00000	38228	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		20017.00000	19727	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		39927.00000	40290	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		18620.00000	18343	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		48655.00000	49067	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13743.00000	13516	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
TRTI On 02/11/2006 Index Future			234.11300	234.09000		4.00	0.00	500.00
Total for Derivatives:							0.00	2,930.00
Grand Total:							0.00	2,930.00