



# Daily MTM Report

Daily summary for 01/11/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.19000	8.28000			0.00	0.00
R157 On 15/09/2015 Bond			8.06500	8.08500			0.00	0.00
R186 On 21/12/2026 Bond			7.75500	7.75000			0.00	0.00
R194 On 28/02/2008 Bond			8.61000	8.67500			0.00	0.00
R201 On 21/12/2014 Bond			8.05000	8.07500			0.00	0.00
R203 On 15/09/2017 Bond			7.96000	7.95000			0.00	0.00
R204 On 21/12/2018 Bond			7.94000	7.94500			0.00	0.00
R207 On 15/01/2020 Bond			7.89000	7.90500			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
CRD1 On 01/02/2007 Index Future			106.72500	106.56600		0.00	0.00	10.00
CRD1 On 01/02/2007 Index Future	106.00	Call		13768.00000	14667	0.00	0.00	0.00
CRD1 On 01/02/2007 Index Future	106.00	Put		8108.00000	7417	0.00	0.00	0.00
CRDI On 02/11/2006 Index Future			104.58700	104.42900		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			243.08200	242.87500		4.10	0.00	596.00
GOVI On 02/11/2006 jGovi	230.00	Call		128750.00000	130820	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		0.00000	0	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			248.05200	247.84300		3.89	0.00	71.00
GOVI On 01/02/2007 jGovi	230.00	Call		178431.00000	180521	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1.00000	1	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			253.56900	253.36100		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		183676.00000	185748	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		66.00000	58	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			259.25200	258.96800		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		185102.00000	187900	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		422.00000	380	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.73500	8.78700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.45700	8.47100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.00600	8.01700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.00700	9.02000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44400	8.46200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.38800	8.39700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.30800	8.31600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.27500	8.28600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.75900	8.73000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.76500	8.74700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4262.00000	4307	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 02/11/2006 jFra	7.00	Put		0.00000	0	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.06900	9.07300		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3847.00000	3837	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		12.00000	12	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.13900	9.15300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4100.00000	4067	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		71.00000	72	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.11900	9.14300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4167.00000	4114	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		162.00000	167	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.04000	9.07800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4420.00000	4334	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		284.00000	297	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			8.92700	8.98100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		24302.00000	24210	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20684.00000	20724	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.94900	8.97900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		31519.00000	30977	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			8.92100	8.97200		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		9817.00000	9317	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10329.00000	10759	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.84000	8.90700		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		11298.00000	10749	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17552.00000	18228	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.73700	8.81900		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		13731.00000	13079	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21595.00000	22446	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.56300	8.61000		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		54615.00000	52788	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			8.53200	8.58100		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		1932.00000	1632	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		28811.00000	30517	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.47900	8.52900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		4287.00000	3854	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		33294.00000	34917	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.42100	8.47000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		6158.00000	5680	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		37591.00000	39138	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.34000	8.35000		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 02/11/2006 jNote	7.25	Call		73616.00000	73036	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			8.31500	8.32500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		415.00000	376	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		45638.00000	46328	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.27700	8.28700		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		1596.00000	1514	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		49456.00000	50109	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.23500	8.24400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		2801.00000	2704	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		53661.00000	54235	0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.95600	7.95700		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.32400	8.31700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.74700	8.73000		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.48100	8.47100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.74200	8.73300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.98200	8.98000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.74200	8.74700		0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future			245.15500	244.92900		0.00	0.00	15.00
OTH1 On 01/02/2007 Index Future	243.58	Call		31924.00000	33149	0.00	0.00	0.00
OTH1 On 01/02/2007 Index Future	243.58	Put		18434.00000	17399	0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			240.24300	240.01900		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.19000	8.28000		4.25	0.00	464.00
R153 On 02/11/2006 Bond Future	8.25	Call		935.00000	2387	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		1991.00000	273	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		6029.00000	9129	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		71.00000	0	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		9450.00000	12616	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		5.00000	0	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		16378.00000	19549	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		7724.00000	10874	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		20.00000	0	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		24970.00000	28140	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		2.00000	2	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		9902.00000	6731	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		18830.00000	15660	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	3.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	7.50	Put		27848.00000	24677	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		36953.00000	33783	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		46148.00000	42978	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		55433.00000	52263	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		64809.00000	61639	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		33479.00000	36649	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		0.00000	0	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.25500	8.34500		4.15	19.00	77.00
R153 On 01/02/2007 Bond Future	8.25	Call		7984.00000	9346	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		11116.00000	9511	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11496.00000	13179	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		8046.00000	6763	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17939.00000	20048	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		4707.00000	3849	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13497.00000	15332	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		6775.00000	5643	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12479.00000	14239	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		7392.00000	6185	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		24223.00000	26607	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		2920.00000	2337	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		4623.00000	5578	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		16051.00000	14038	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2359.00000	2949	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		22158.00000	19782	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1150.00000	1482	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		29398.00000	26763	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		505.00000	671	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		37280.00000	34479	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		198.00000	272	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		45580.00000	42687	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		22.00000	31	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		62856.00000	59899	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		69.00000	98	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		54137.00000	51199	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		31089.00000	33672	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		1789.00000	1405	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.07200	8.17900		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		19107.00000	21191	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		9220.00000	7984	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		23029.00000	25332	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		7037.00000	6020	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 03/05/2007 Bond Future	8.75	Call		24068.00000	26423	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		6556.00000	5591	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		25129.00000	27535	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		6101.00000	5186	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		29584.00000	32178	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		4513.00000	3787	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.00600	8.11700		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		23021.00000	24990	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		12046.00000	10808	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		26544.00000	28674	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		9891.00000	8815	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		27466.00000	29635	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		9400.00000	8362	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		28404.00000	30611	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		8926.00000	7927	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		32308.00000	34662	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		7207.00000	6355	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.07000	8.09000		7.90	0.00	6.00
R157 On 02/11/2006 Bond Future	8.00	Call		693.00000	411	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		7547.00000	5746	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		12237.00000	13597	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		167.00000	8	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		26951.00000	28470	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		0.00000	0	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		34307.00000	35826	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		48853.00000	50372	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		41607.00000	43126	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		37964.00000	39483	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		66727.00000	68246	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		26143.00000	24624	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		30636.00000	32155	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		45805.00000	44285	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		65848.00000	64329	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		107112.00000	105592	7.10	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	7.00	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		86280.00000	84761	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		84267.00000	85786	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		0.00000	0	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		101479.00000	102998	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		0.00000	0	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		118370.00000	119890	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		0.00000	0	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.08500	8.10500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		17111.00000	17671	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		24911.00000	23991	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		26902.00000	27669	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		16231.00000	15517	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		33909.00000	34794	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		12318.00000	11722	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		38969.00000	39927	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		10166.00000	9643	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		41607.00000	42600	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		9219.00000	8731	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		47068.00000	48127	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		7548.00000	7125	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		13852.00000	14332	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		29138.00000	28137	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		102531.00000	103918	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		1144.00000	1051	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		44308.00000	45335	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		8347.00000	7893	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		52746.00000	53864	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		6146.00000	5783	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		67755.00000	68992	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		3685.00000	3441	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		9731.00000	10097	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		36351.00000	35236	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		5222.00000	5435	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		51018.00000	49750	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		2533.00000	2643	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		67869.00000	66497	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		1102.00000	1152	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		86348.00000	84917	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		83393.00000	84715	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		2174.00000	2014	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		99332.00000	100710	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		1275.00000	1173	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		115326.00000	116743	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		740.00000	676	9.18	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			7.99600	8.01700		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		50663.00000	51641	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		16178.00000	15629	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		60376.00000	61457	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		11963.00000	11517	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		62920.00000	64025	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		11056.00000	10634	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		65505.00000	66634	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		10203.00000	9804	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		76228.00000	77444	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		7297.00000	6985	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			7.96100	7.98100		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		58697.00000	59576	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		22520.00000	21979	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		67694.00000	68651	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		17929.00000	17465	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		70034.00000	71009	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		16901.00000	16456	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		61704.00000	62873	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		5216.00000	4964	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		82220.00000	83283	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		12429.00000	12071	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			7.75500	7.74900		12.30	0.00	27.00
R186 On 02/11/2006 Bond Future	7.75	Call		4439.00000	2799	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		4317.00000	3409	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		30112.00000	29368	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		11.00000	0	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		53316.00000	52584	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		0.00000	0	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		59017.00000	58285	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		0.00000	0	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		64677.00000	63945	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		0.00000	0	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		86916.00000	86184	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		113841.00000	113108	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		7.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		30971.00000	31696	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		63207.00000	63939	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		96656.00000	97389	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



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/11/2006 Bond Future	6.75	Put		131367.00000	132099	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		139831.00000	139098	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	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		167394.00000	168127	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			7.72500	7.72000		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		32807.00000	32318	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		29161.00000	29281	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		50892.00000	50327	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		17465.00000	17508	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		67697.00000	67095	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		11200.00000	11206	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		76743.00000	76129	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		8955.00000	8950	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		95675.00000	95048	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		5781.00000	5763	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		119789.00000	119158	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		3123.00000	3102	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		72140.00000	71531	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		9977.00000	9978	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		18754.00000	18375	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		45980.00000	46210	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		9842.00000	9579	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		69079.00000	69425	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		4552.00000	4394	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		96988.00000	97439	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		1830.00000	1749	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		128706.00000	129234	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		632.00000	596	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		163242.00000	163816	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		144205.00000	143577	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		1691.00000	1672	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			7.69800	7.69200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		87273.00000	86635	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		22128.00000	22219	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		103266.00000	102598	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		15996.00000	16056	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		111595.00000	110914	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		13491.00000	13540	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		128764.00000	128065	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		9445.00000	9474	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		107406.00000	106732	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		14700.00000	14754	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			7.67200	7.66500		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		97537.00000	96850	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	8.25	Put		29571.00000	29731	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		112702.00000	111979	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		22749.00000	22873	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		116613.00000	115882	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		21258.00000	21374	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		120567.00000	119828	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		19848.00000	19956	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		136758.00000	135992	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		14949.00000	15030	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.61100	8.67900		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		175.00000	307	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		1149.00000	442	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		23.00000	27	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		2232.00000	1398	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		70.00000	108	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		1661.00000	861	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		0.00000	0	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		5305.00000	4467	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		0.00000	0	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		8415.00000	7576	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		11538.00000	10699	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		14674.00000	13836	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		17824.00000	16985	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		20987.00000	20149	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		24164.00000	23326	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		33779.00000	32940	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		30560.00000	29722	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		27355.00000	26517	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.55700	8.64900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3369.00000	3835	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3359.00000	2901	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3936.00000	4445	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		2922.00000	2507	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3646.00000	4135	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3134.00000	2698	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2607.00000	3007	1.55	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	8.50	Put		4105.00000	3581	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1583.00000	1873	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		5603.00000	4968	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		863.00000	1051	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7413.00000	6677	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		411.00000	519	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9502.00000	8685	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		196.00000	254	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11837.00000	10970	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		86.00000	114	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		14285.00000	13389	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		34.00000	47	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16802.00000	15890	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		12.00000	17	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19359.00000	18439	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		27140.00000	26215	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		1.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		24533.00000	23609	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		4.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21938.00000	21015	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.47200	8.58300		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5341.00000	5813	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4042.00000	3650	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6455.00000	6984	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3217.00000	2881	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6222.00000	6740	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3371.00000	3025	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6693.00000	7233	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3067.00000	2742	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7690.00000	8272	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2518.00000	2235	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.34400	8.47900		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6591.00000	6989	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5113.00000	4772	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7193.00000	7612	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		4625.00000	4307	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7505.00000	7935	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4394.00000	4086	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7348.00000	7773	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		4509.00000	4196	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8152.00000	8604	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		3956.00000	3670	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.05000	8.07400		7.95	0.00	26.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.00	Call		768.00000	575	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		5237.00000	3598	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		10626.00000	11980	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		95.00000	3	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		25256.00000	26703	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		33961.00000	35408	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		28168.00000	29615	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		31070.00000	32517	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		39711.00000	41158	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		53903.00000	55350	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		1.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		19750.00000	18303	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		35316.00000	33870	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		51176.00000	49729	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		67334.00000	65887	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		83797.00000	82350	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		67837.00000	69284	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		0.00000	0	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.01300	8.04000		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		14963.00000	15661	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		17326.00000	16429	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		23301.00000	24226	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		11004.00000	10334	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		33341.00000	34466	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		6645.00000	6175	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		40031.00000	41257	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		4820.00000	4451	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		35525.00000	36685	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		5980.00000	5546	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		37756.00000	38950	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		5373.00000	4972	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		44698.00000	45982	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		3860.00000	3549	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		56973.00000	58368	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		2245.00000	2045	8.50	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	7.75	Call		8659.00000	9132	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		25951.00000	24829	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		4690.00000	4977	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		37182.00000	35874	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		2293.00000	2447	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		50264.00000	48824	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		1004.00000	1077	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		64738.00000	63217	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		391.00000	421	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		80178.00000	78613	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		69658.00000	71127	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		1285.00000	1160	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			7.98000	8.00600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		41147.00000	42123	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		13114.00000	12588	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		48865.00000	49939	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		9756.00000	9329	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		50884.00000	51982	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		9031.00000	8626	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		52937.00000	54057	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		8348.00000	7966	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		61448.00000	62651	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		6013.00000	5714	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			7.94800	7.97300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		46376.00000	47273	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		17166.00000	16651	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		53596.00000	54570	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		13572.00000	13134	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		55474.00000	56467	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		12770.00000	12351	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		57381.00000	58391	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		12005.00000	11604	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		65265.00000	66344	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		9295.00000	8962	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			7.96000	7.95000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		4458.00000	3408	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		824.00000	502	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		21551.00000	20823	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		39052.00000	38323	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		45938.00000	45209	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		42503.00000	41774	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	8.55	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		49357.00000	48628	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		56147.00000	55419	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		6.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		14716.00000	15438	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		33492.00000	34221	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		52725.00000	53454	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		72421.00000	73149	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		113250.00000	113979	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		92592.00000	93320	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.92900	7.92000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		18002.00000	17557	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		12267.00000	12469	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		29367.00000	28823	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		5982.00000	6085	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		43153.00000	42548	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		2520.00000	2563	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		49129.00000	48509	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		1708.00000	1736	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		46116.00000	45503	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		2081.00000	2116	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		58395.00000	57761	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		907.00000	921	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		52184.00000	51559	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		1392.00000	1414	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		74238.00000	73594	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		277.00000	280	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		9718.00000	9399	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		22047.00000	22374	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		4523.00000	4327	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		35338.00000	35790	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		1780.00000	1680	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		51517.00000	52065	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		34.00000	30	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		109263.00000	109907	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		156.00000	142	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		89088.00000	89722	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		582.00000	541	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 01/02/2007 Bond Future	7.00	Put		69688.00000	70294	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			7.89800	7.88700		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		48136.00000	47470	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		5772.00000	5887	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		59141.00000	58432	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		3456.00000	3528	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		61994.00000	61277	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		3016.00000	3080	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		64881.00000	64156	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		2624.00000	2680	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		76679.00000	75930	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		1456.00000	1488	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			7.86800	7.85400		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		53186.00000	52401	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		9172.00000	9368	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		63403.00000	62565	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		6265.00000	6408	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		66052.00000	65202	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		5670.00000	5800	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		68734.00000	67872	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		5121.00000	5240	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		79736.00000	78838	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		3343.00000	3426	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			7.94000	7.94400		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		5572.00000	5148	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		1263.00000	531	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		23243.00000	23550	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		2.00000	0	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		41693.00000	42002	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		48942.00000	49251	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		45327.00000	45636	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		59678.00000	59987	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		52539.00000	52848	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		77210.00000	77519	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		50.00000	3	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		15169.00000	14813	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		35056.00000	34747	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	7.25	Call		0.00000	0	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		55516.00000	55208	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		76517.00000	76208	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		120202.00000	119893	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
R204 On 02/11/2006 Bond Future	6.75	Put		98073.00000	97764	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			7.90900	7.91400		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		24249.00000	24353	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		17706.00000	17427	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		36141.00000	36305	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		10896.00000	10678	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		49875.00000	50097	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		6396.00000	6236	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		55784.00000	56027	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		5139.00000	5000	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		52808.00000	53041	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		5737.00000	5588	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		64926.00000	65197	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		3667.00000	3556	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		58798.00000	59051	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		4598.00000	4468	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		80711.00000	81018	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		2113.00000	2038	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		14754.00000	14805	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		27392.00000	27061	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		8391.00000	8405	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		40706.00000	40337	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		4316.00000	4311	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		56816.00000	56429	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1990.00000	1979	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		75198.00000	74806	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		294.00000	289	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		116553.00000	116165	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		815.00000	807	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		95271.00000	94880	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			7.88100	7.88500		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		59321.00000	59468	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		14198.00000	14042	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		69625.00000	69798	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		10412.00000	10282	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		72297.00000	72476	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		9603.00000	9480	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		75002.00000	75187	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 03/05/2007 Bond Future	8.80	Put		8846.00000	8729	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		86119.00000	86328	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		6286.00000	6192	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			7.85400	7.85700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		65909.00000	66006	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		19277.00000	19149	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		75601.00000	75714	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		15051.00000	14940	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		78104.00000	78222	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		14118.00000	14011	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		80638.00000	80759	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		13231.00000	13128	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		91043.00000	91179	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		10118.00000	10031	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			7.89000	7.90400		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		7787.00000	8590	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		329.00000	39	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		26507.00000	27601	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		41371.00000	42466	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		48681.00000	49775	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		45036.00000	46130	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		55910.00000	57005	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		63060.00000	64155	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		52306.00000	53400	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		58.00000	8	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		12188.00000	11044	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		32273.00000	31179	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		52987.00000	51893	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		74293.00000	73198	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		96207.00000	95113	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		80595.00000	81689	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			7.85800	7.87400		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	7.75	Call		12125.00000	12562	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		21805.00000	21000	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		21655.00000	22325	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11954.00000	11382	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		34316.00000	35206	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		5759.00000	5407	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		46176.00000	47205	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		2900.00000	2688	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		52501.00000	53585	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		1986.00000	1828	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		49313.00000	50370	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		2407.00000	2223	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		59004.00000	60130	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		1327.00000	1212	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		65626.00000	66786	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		865.00000	784	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		55734.00000	56840	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		1628.00000	1493	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		5898.00000	6139	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		35499.00000	34498	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		2445.00000	2554	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		52524.00000	51392	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		849.00000	889	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		71982.00000	70781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		243.00000	255	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		93024.00000	91794	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		82403.00000	83614	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		265.00000	235	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		57.00000	59	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		115097.00000	113858	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			7.83200	7.84700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		54956.00000	55849	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		6457.00000	6195	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		66658.00000	67631	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		3973.00000	3791	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		69679.00000	70669	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		3494.00000	3330	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		72730.00000	73736	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		3065.00000	2917	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		85168.00000	86227	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		1765.00000	1669	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			7.80700	7.82100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		59523.00000	60315	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		9571.00000	9295	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		70533.00000	71393	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/08/2007 Bond Future	8.70	Put		6539.00000	6331	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		73377.00000	74252	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		5918.00000	5725	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		76252.00000	77141	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		5347.00000	5168	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		88007.00000	88947	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		3497.00000	3369	8.55	0.00	0.00
TRT1 On 01/02/2007 Index Future			245.13900	244.93000		0.00	0.00	500.00
TRT1 On 01/02/2007 Index Future	243.60	Call		31814.00000	32933	0.00	0.00	0.00
TRT1 On 01/02/2007 Index Future	243.60	Put		18514.00000	17543	0.00	0.00	0.00
TRTI On 02/11/2006 Index Future			240.22700	240.02000		0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>19.00</b>	<b>2,754.00</b>

**Grand Total:** **19.00** **2,754.00**