



Daily MTM Report

Daily summary for 12/10/2006

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			8.60000	8.75500			0.00	0.00
R157 On 15/09/2015 Bond			8.52500	8.68000			0.00	0.00
R186 On 21/12/2026 Bond			8.23500	8.39500			0.00	0.00
R194 On 28/02/2008 Bond			8.86000	9.03500			0.00	0.00
R201 On 21/12/2014 Bond			8.51000	8.66500			0.00	0.00
R203 On 15/09/2017 Bond			8.44500	8.60000			0.00	0.00
R204 On 21/12/2018 Bond			8.43000	8.58500			0.00	0.00
R207 On 15/01/2020 Bond			8.40700	8.56200			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

Derivatives

CRDI On 02/11/2006 Index Future			102.82600	102.22700		4.10	0.00	10.00
GOVI On 02/11/2006 jGovi			237.94100	236.22600		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		62289.00000	79412	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		29.00000	2	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.86100	241.11100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		111374.00000	128704	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		264.00000	94	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			248.26000	246.47300		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		116213.00000	133391	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1483.00000	791	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			254.06200	252.44300		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		122689.00000	137765	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3259.00000	2145	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.02400	9.14800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.84800	8.96200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.49600	8.67200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.11500	9.22800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.81600	8.92200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.76800	8.89700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.67200	8.80800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.64700	8.79300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.58300	8.58300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.71900	8.77400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4328.00000	4195	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			9.11900	9.26200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4306.00000	3966	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		12.00000	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			9.33100	9.44200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4779.00000	4522	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		49.00000	61	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.31000	9.47400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4917.00000	4551	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		109.00000	141	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.23200	9.38100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5133.00000	4789	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		207.00000	251	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.09800	9.23500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25101.00000	24905	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		20860.00000	20997	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.09800	9.22800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35979.00000	33661	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		5.00000	7	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.12700	9.26800		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		13674.00000	12229	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8808.00000	9921	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.09500	9.23500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		14777.00000	13527	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15051.00000	16350	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.03100	9.17400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17260.00000	16012	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18644.00000	20002	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.90000	9.02800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		70825.00000	65928	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			8.89900	9.03200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		7340.00000	5493	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		16021.00000	19514	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.87300	9.00500		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		10607.00000	8642	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		20368.00000	23711	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.83300	8.96600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		12932.00000	10920	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		24260.00000	27607	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.72400	8.84500		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		104699.00000	97269	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			8.71300	8.83800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		6637.00000	4149	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		17272.00000	23091	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.68600	8.81200		0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Call		9629.00000	6879	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		21983.00000	27624	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.64900	8.77800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		11688.00000	8814	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		26301.00000	32043	0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.68100	7.68700		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.95000	7.96300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			8.36400	8.38000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25900	8.26800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.50800	8.51700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.76200	8.77100		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.56100	8.56700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.75800	8.76500		0.00	0.00	0.00
OTHI On 02/11/2006 Index Future			236.20400	234.79100		4.10	0.00	15.00
R153 On 02/11/2006 Bond Future			8.61500	8.76500		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.75	Call		4570.00000	7425	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5088.00000	2751	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		1916.00000	3598	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		9367.00000	5857	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		1479.00000	2892	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		10672.00000	6893	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		10012.00000	14121	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1938.00000	856	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		299.00000	735	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		18251.00000	13495	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		1120.00000	2285	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12058.00000	8031	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		34.00000	107	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		26830.00000	21711	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		2.00000	8	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		35728.00000	30542	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
R153 On 02/11/2006 Bond Future	7.50	Put		44744.00000	39552	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		53850.00000	48658	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		63044.00000	57852	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		72329.00000	67137	3.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		81705.00000	76513	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		17175.00000	21986	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		592.00000	211	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.58700	8.75600		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		10815.00000	13744	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11009.00000	8442	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		7689.00000	10093	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14394.00000	11301	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6353.00000	8490	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		16330.00000	12971	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		15590.00000	19125	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7714.00000	5753	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7004.00000	9275	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15343.00000	12118	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4133.00000	5751	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20692.00000	16813	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2197.00000	3238	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		27051.00000	22595	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1025.00000	1614	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		34250.00000	29344	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		477.00000	792	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		42152.00000	36970	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		202.00000	355	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		50404.00000	45061	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		78.00000	145	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58886.00000	53457	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		9.00000	18	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		76270.00000	70783	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		27.00000	54	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		67522.00000	62052	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		21196.00000	25241	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5323.00000	3871	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.54500	8.71500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		13948.00000	16662	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		14405.00000	11934	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11173.00000	13532	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		17734.00000	14910	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		14704.00000	17506	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		13641.00000	11258	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		15484.00000	18373	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		12904.00000	10609	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		18847.00000	22081	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		10225.00000	8274	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.49700	8.66200		4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.70	Call		17963.00000	20458	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		16888.00000	14695	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15258.00000	17510	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		19860.00000	17425	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18683.00000	21238	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		16193.00000	14061	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		19419.00000	22034	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		15518.00000	13447	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		22533.00000	25385	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		13010.00000	11175	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.54000	8.70000		7.90	0.00	47.00
R157 On 02/11/2006 Bond Future	8.75	Call		12045.00000	19396	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8429.00000	4118	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		8339.00000	14395	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		11968.00000	6361	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.60	Call		6788.00000	12171	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		14061.00000	7780	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		3314.00000	6742	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		21600.00000	13365	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		24507.00000	34338	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3017.00000	1184	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		5438.00000	10149	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		16368.00000	9416	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		8.00000	35	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		71387.00000	59751	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		4283.00000	8337	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		18884.00000	11275	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		971.00000	2402	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		34138.00000	23906	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		125.00000	408	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		52216.00000	40836	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		0.00000	2	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		91042.00000	79380	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		111084.00000	99421	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		152348.00000	140685	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		131517.00000	119854	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		39897.00000	50964	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		867.00000	271	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		56436.00000	67952	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		193.00000	47	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		73169.00000	84803	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		35.00000	7	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.55500	8.67700		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		22780.00000	27238	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24697.00000	20464	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4567.00000	6071	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		61289.00000	54103	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		14649.00000	18056	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		34496.00000	29211	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		19278.00000	23319	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		28327.00000	23677	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		66305.00000	73564	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6355.00000	4923	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.60	Call		20989.00000	25240	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		26465.00000	22025	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		26595.00000	31459	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21432.00000	17606	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		37551.00000	43339	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		14918.00000	12015	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		17649.00000	21478	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		30283.00000	25422	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		10774.00000	13556	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		41539.00000	35631	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		5990.00000	7828	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		55228.00000	48374	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2917.00000	3988	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		70974.00000	63354	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1402.00000	1988	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		88635.00000	80530	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		614.00000	904	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		107387.00000	98986	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		244.00000	373	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		126927.00000	118366	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		49977.00000	56533	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		10194.00000	8059	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		63506.00000	70663	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6887.00000	5352	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		77742.00000	85353	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4593.00000	3513	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.49100	8.65300		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		32909.00000	39130	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29654.00000	24570	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		26373.00000	31797	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		37046.00000	31166	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		34681.00000	41099	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		27975.00000	23088	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		36506.00000	43120	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		26362.00000	21671	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		44333.00000	51705	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		20560.00000	16626	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.46600	8.62500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		40997.00000	46979	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		35924.00000	31061	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		34495.00000	39870	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		43010.00000	37541	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		42726.00000	48859	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		34286.00000	29574	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		30160.00000	36865	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		18364.00000	14224	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		51974.00000	58839	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26875.00000	22895	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.23400	8.39500		12.30	0.00	29.00
R186 On 02/11/2006 Bond Future	8.30	Call		9837.00000	18362	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		20480.00000	10882	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		6006.00000	12330	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		28010.00000	16211	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		21409.00000	34070	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		9812.00000	4351	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		41580.00000	57690	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		3059.00000	1047	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		7741.00000	15152	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		24044.00000	13332	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		1752.00000	4454	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		46971.00000	31551	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		212.00000	733	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		75409.00000	57809	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		12.00000	57	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		106296.00000	88219	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		0.00000	2	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		138527.00000	120406	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		171976.00000	153854	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		206687.00000	188564	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		65266.00000	82832	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		755.00000	199	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		242714.00000	224592	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.21700	8.38100		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		29965.00000	39278	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		38993.00000	29918	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		24767.00000	33111	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		45086.00000	35041	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		42107.00000	53234	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		29029.00000	21767	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		59124.00000	72229	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19275.00000	13991	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		27238.00000	36069	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		41892.00000	32334	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		16229.00000	22623	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		59618.00000	47624	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		8606.00000	12745	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		81777.00000	67527	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		3920.00000	6239	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		107962.00000	91893	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1718.00000	2906	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		137772.00000	120571	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		667.00000	1202	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		169920.00000	152067	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		227.00000	438	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		203920.00000	185741	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		67.00000	139	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		239494.00000	221177	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		78321.00000	92988	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		12623.00000	8902	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.19600	8.36000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		53502.00000	64038	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		43622.00000	35830	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		42955.00000	52172	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		55201.00000	46090	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		59252.00000	70429	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		38540.00000	31388	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		71635.00000	84031	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		29706.00000	23774	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		56339.00000	67197	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		41023.00000	33554	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.17600	8.33800		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		52739.00000	62049	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		62489.00000	53757	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		63294.00000	73698	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		51057.00000	43419	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		66093.00000	76766	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		48454.00000	41085	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		68954.00000	79892	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		45951.00000	38847	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		80989.00000	92950	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		36896.00000	30815	13.10	0.00	0.00
R194 On 02/11/2006 Bond Future			8.88900	9.07400		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		181.00000	479	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6006.00000	4035	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		89.00000	264	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7148.00000	5056	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		129.00000	359	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6570.00000	4533	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		10.00000	40	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		10165.00000	7927	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		0.00000	3	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		13265.00000	11000	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		16388.00000	14120	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		19524.00000	17256	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		22674.00000	20406	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		25837.00000	23570	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		29015.00000	26747	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		38629.00000	36361	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		35410.00000	33142	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		32205.00000	29938	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.90400	9.12700		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2157.00000	3011	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5928.00000	4554	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		1792.00000	2553	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6566.00000	5099	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		1969.00000	2777	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6242.00000	4821	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1323.00000	1948	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7605.00000	6003	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		737.00000	1157	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9542.00000	7733	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		366.00000	619	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11701.00000	9726	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		158.00000	291	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14033.00000	11938	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		72.00000	142	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16497.00000	14339	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		31.00000	64	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		19014.00000	16820	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		12.00000	27	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21564.00000	19351	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		4.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24135.00000	21913	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		31924.00000	29696	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		0.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		29317.00000	27090	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		1.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26720.00000	24494	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.85800	9.10000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4703.00000	5667	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5090.00000	4178	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4337.00000	5253	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5499.00000	4540	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4518.00000	5458	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5292.00000	4357	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3662.00000	4484	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6375.00000	5323	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5492.00000	6549	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4332.00000	3515	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.77600	9.02700		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6080.00000	6785	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5955.00000	5295	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		5945.00000	6640	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6091.00000	5422	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5812.00000	6498	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6230.00000	5551	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5298.00000	5945	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6805.00000	6086	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6638.00000	7383	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5428.00000	4807	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.51200	8.66900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		7471.00000	12500	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		8567.00000	4495	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		4978.00000	8959	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		11866.00000	6747	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		3969.00000	7431	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		13770.00000	8131	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		6144.00000	10652	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		10131.00000	5537	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		10602.00000	16619	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5948.00000	2864	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		20913.00000	28748	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2066.00000	801	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		978.00000	2286	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		25504.00000	17711	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		143.00000	432	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		39669.00000	30857	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		11.00000	45	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		54817.00000	45750	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		1.00000	3	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		70374.00000	61275	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		86233.00000	77131	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		102391.00000	93289	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		118853.00000	109752	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		33358.00000	42060	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		578.00000	179	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.49500	8.65700		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		18115.00000	23049	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		18510.00000	14248	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		15303.00000	19784	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		21365.00000	16650	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		13996.00000	18247	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		22906.00000	17962	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		16676.00000	21385	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		19900.00000	15413	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		21184.00000	26556	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		15953.00000	12128	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		30066.00000	36418	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		10944.00000	8100	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		8518.00000	11624	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		31827.00000	25737	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		4665.00000	6719	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		42635.00000	35493	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2263.00000	3469	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		55162.00000	47171	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1072.00000	1730	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		69171.00000	60633	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		461.00000	786	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		84039.00000	75167	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		180.00000	323	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		99521.00000	90468	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		63.00000	120	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		115457.00000	106317	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		40130.00000	47277	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7365.00000	5315	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.47300	8.63500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		27202.00000	32203	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		23619.00000	19620	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		21934.00000	26314	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29427.00000	24807	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		28626.00000	33781	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		22299.00000	18453	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		30092.00000	35399	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		21030.00000	17336	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		36367.00000	42264	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16459.00000	13355	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.45000	8.60900		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		32394.00000	37210	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27492.00000	23670	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		27175.00000	31497	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		33086.00000	28770	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		33784.00000	38722	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		26201.00000	22502	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		35207.00000	40267	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		24953.00000	21375	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		41227.00000	46760	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20378.00000	17274	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.44700	8.60300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		6803.00000	13332	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		7008.00000	2770	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		5249.00000	10945	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		8889.00000	3818	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		3953.00000	8802	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		11045.00000	5126	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		8619.00000	15937	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		5405.00000	1956	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		12999.00000	21667	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		2995.00000	896	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		637.00000	2057	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		25230.00000	15882	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		47.00000	231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		42556.00000	31972	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		1.00000	11	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60854.00000	50096	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		79636.00000	68868	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		98869.00000	88101	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		118564.00000	107797	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		159394.00000	148626	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		138735.00000	127967	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.43300	8.59400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		15999.00000	22143	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		15594.00000	10771	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		14376.00000	20149	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		17357.00000	12164	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		12861.00000	18261	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		19244.00000	13677	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		6870.00000	10457	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30501.00000	23121	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21505.00000	28721	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		11033.00000	7282	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		17729.00000	24239	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		13953.00000	9496	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		32626.00000	41365	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5681.00000	3453	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3230.00000	5309	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		44511.00000	35623	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1319.00000	2355	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		60663.00000	50733	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		463.00000	901	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		78293.00000	67765	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		138.00000	294	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		96890.00000	86080	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		156246.00000	145282	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		7.00000	19	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		135955.00000	125000	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		35.00000	81	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		116155.00000	105235	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.41200	8.57200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		18556.00000	24043	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		23379.00000	18105	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		25264.00000	31833	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		16766.00000	12574	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		27131.00000	33961	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		15340.00000	11408	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		29072.00000	36156	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		14003.00000	10325	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		37523.00000	45549	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9487.00000	6752	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.38900	8.54700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		24114.00000	29586	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		27219.00000	22202	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		30793.00000	37111	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20774.00000	16604	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		32610.00000	39134	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		19346.00000	15381	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		34483.00000	41209	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		17990.00000	14226	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		42519.00000	50009	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		13245.00000	10246	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.43100	8.58700		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		10304.00000	17024	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		9366.00000	4729	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		8509.00000	14576	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		11186.00000	5896	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		6919.00000	12315	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		13230.00000	7270	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		1895.00000	4204	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		26658.00000	17611	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		16850.00000	25312	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5176.00000	2282	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		12299.00000	19642	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		7763.00000	3751	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		30830.00000	41133	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1625.00000	570	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		307.00000	885	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		44003.00000	33224	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		26.00000	101	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		63150.00000	51868	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		1.00000	7	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		83061.00000	71710	9.42	0.00	0.00
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		103520.00000	92164	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		124521.00000	113164	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		168206.00000	156849	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		146077.00000	134720	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.41500	8.57600		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		24168.00000	30596	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		22455.00000	17282	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		22289.00000	28436	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		24149.00000	18696	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		20488.00000	26351	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		25941.00000	20203	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		12853.00000	17262	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		36540.00000	29348	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		30258.00000	37486	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		17930.00000	13558	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		26125.00000	32826	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		20855.00000	15956	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		41902.00000	50285	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		12236.00000	9018	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		7292.00000	10308	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		49679.00000	41095	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3663.00000	5498	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		65232.00000	55467	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1790.00000	2826	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		83036.00000	72472	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		794.00000	1322	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		102225.00000	91153	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		318.00000	560	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		122458.00000	111099	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		37.00000	73	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		165227.00000	153662	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		115.00000	213	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		143502.00000	132000	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.39600	8.55600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		30726.00000	36635	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		34700.00000	29197	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		37751.00000	44440	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		27634.00000	22912	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		39636.00000	46515	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		26040.00000	21507	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		41570.00000	48637	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		24512.00000	20168	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		49782.00000	57572	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		19046.00000	15425	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.37700	8.53500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		37326.00000	43199	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		39781.00000	34504	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		44269.00000	50779	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		32807.00000	28167	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		46108.00000	52775	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		31208.00000	26725	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		47987.00000	54809	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		29667.00000	25339	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		55888.00000	63310	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		24050.00000	20322	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.40700	8.56300		8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		7246.00000	13942	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		8190.00000	3464	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5646.00000	11494	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		10235.00000	4661	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4303.00000	9297	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		12557.00000	6129	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1138.00000	3198	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		24256.00000	14894	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		11227.00000	19486	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		4942.00000	1779	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		16171.00000	25681	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		2736.00000	824	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		9108.00000	16616	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		6428.00000	2513	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		116.00000	469	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		42284.00000	31215	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		5.00000	32	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		61761.00000	50366	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	1	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		81898.00000	70477	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		102613.00000	91191	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		123918.00000	112496	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		145833.00000	134411	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		31379.00000	42466	8.55	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		410.00000	74	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future			8.39000	8.55100		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		17118.00000	23620	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		17190.00000	11999	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		15410.00000	21524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		19092.00000	13512	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		13813.00000	19536	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		21125.00000	15154	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		8524.00000	12714	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	8.25	Put		30554.00000	23050	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		20864.00000	28125	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		13775.00000	9343	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25035.00000	33016	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		10862.00000	7150	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		18936.00000	25822	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		15418.00000	10610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4177.00000	6700	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		45064.00000	35893	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1789.00000	3105	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		62056.00000	51678	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		662.00000	1249	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		80850.00000	69744	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		209.00000	431	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		100876.00000	89405	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		56.00000	126	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		121777.00000	110154	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		13.00000	31	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		143381.00000	131706	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		37120.00000	46627	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		5570.00000	3383	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		2.00000	6	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		165630.00000	153941	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.37300	8.53400		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		22401.00000	28552	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		24834.00000	19385	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		29760.00000	37005	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		18008.00000	13651	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		31785.00000	39291	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16533.00000	12439	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		33880.00000	41641	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		15147.00000	11308	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		42918.00000	51625	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		10447.00000	7554	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.35600	8.51400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		27384.00000	33451	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		28377.00000	23156	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		34675.00000	41634	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		21626.00000	17297	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		36647.00000	43822	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		20134.00000	16021	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		38678.00000	46064	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		18718.00000	14816	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		47341.00000	55525	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		13777.00000	10673	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			235.18000	233.49600		4.00	0.00	500.00
Total for Derivatives:							0.00	2,898.00
Grand Total:							0.00	2,898.00