



# Daily MTM Report

Daily summary for 20/09/2006

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			8.57000	8.62000			0.00	0.00
R157 On 15/09/2015 Bond			8.61500	8.67000			0.00	0.00
R186 On 21/12/2026 Bond			8.40000	8.45000			0.00	0.00
R194 On 28/02/2008 Bond			8.72000	8.77000			0.00	0.00
R201 On 21/12/2014 Bond			8.61500	8.67000			0.00	0.00
R203 On 15/09/2017 Bond			8.56000	8.61500			0.00	0.00
R204 On 21/12/2018 Bond			8.54000	8.59000			0.00	0.00
R207 On 15/01/2020 Bond			8.51800	8.56600			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>								
GOVI On 02/11/2006 jGovi			237.04500	236.46400		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		64966.00000	70639	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		326.00000	189	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.09200	241.50500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		115449.00000	121213	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		399.00000	293	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			247.35400	246.78800		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		119597.00000	124962	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1717.00000	1422	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.74800	252.21400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		121103.00000	125956	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3963.00000	3476	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.16200	9.21100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.04100	9.10200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.81100	8.88500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.04200	9.10700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.00300	9.05800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.97500	9.03700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.89800	8.96100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.89200	8.95800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.30400	8.30000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.68500	8.71000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4173.00000	4112	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			9.05400	9.08400		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3898.00000	3827	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		36.00000	38	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.20500	9.29000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4447.00000	4254	0.37	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	7.50	Put		85.00000	99	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.19400	9.29700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4545.00000	4321	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		166.00000	192	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.16400	9.27700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4916.00000	4660	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		261.00000	300	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.17300	9.28300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25677.00000	25515	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21315.00000	21422	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.09200	9.17700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		35207.00000	33709	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		124.00000	147	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.15600	9.24500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		14460.00000	13540	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10007.00000	10703	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.17200	9.26000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		15783.00000	14971	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15604.00000	16392	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.16700	9.24400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		18533.00000	17826	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18645.00000	19338	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.09500	9.14900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		75564.00000	73521	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			9.11300	9.17000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		10625.00000	9586	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		13807.00000	15041	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.10700	9.16700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		14126.00000	13022	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		17426.00000	18716	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.09000	9.14900		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		16685.00000	15604	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		20703.00000	21977	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.91800	8.97800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		112879.00000	109238	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			8.91900	8.98000		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		11496.00000	9650	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		12804.00000	14954	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.90500	8.96800		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 03/05/2007 jNote	9.00	Call		14688.00000	12793	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		16779.00000	19016	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.88500	8.94800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		16968.00000	15101	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		20369.00000	22639	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.50300	7.50700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.78200	7.79200		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.06300	8.07300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.95500	7.95900		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25400	8.25600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.48500	8.48600		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.31300	8.31400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.54500	8.54600		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.74600	8.74700		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.63100	8.72000		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		7359.00000	9017	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		6322.00000	4898	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		12865.00000	15081	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		3237.00000	2371	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		4167.00000	5326	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		10063.00000	8141	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		3541.00000	4579	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		11179.00000	9135	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1355.00000	1869	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		17752.00000	15184	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2981.00000	3902	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		12365.00000	10203	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		393.00000	583	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		25634.00000	22742	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		80.00000	130	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		34252.00000	31219	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		14.00000	24	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		43204.00000	40132	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		2.00000	3	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		52297.00000	49216	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		61490.00000	58408	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		70775.00000	67692	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		80151.00000	77068	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		19651.00000	22267	4.54	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	9.25	Put		1514.00000	1047	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.58200	8.64000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10315.00000	11175	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		13250.00000	12220	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		13818.00000	14842	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10243.00000	9377	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		18969.00000	20182	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7324.00000	6646	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9526.00000	10344	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14096.00000	13023	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8766.00000	9543	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		14975.00000	13860	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6093.00000	6703	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18883.00000	17602	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3586.00000	4003	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24671.00000	23198	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1901.00000	2158	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31357.00000	29724	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1006.00000	1157	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38912.00000	37172	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		494.00000	576	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46927.00000	45118	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		225.00000	265	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		55264.00000	53414	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		36.00000	44	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		72528.00000	70645	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		94.00000	113	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		63820.00000	61948	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		24836.00000	26209	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5193.00000	4675	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.55800	8.61500		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		16270.00000	17183	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		13681.00000	12853	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		13287.00000	14087	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		16803.00000	15862	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		17074.00000	18015	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		12965.00000	12165	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		17902.00000	18871	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		12275.00000	11504	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		21437.00000	22516	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		9769.00000	9107	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.52200	8.57800		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17032.00000	17792	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		19251.00000	18419	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		19858.00000	20698	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	Put		16400.00000	15647	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		20606.00000	21465	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15734.00000	15001	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21370.00000	22249	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		15086.00000	14373	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		24587.00000	25544	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12681.00000	12045	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.63250	8.70000		7.90	0.00	22.00
R157 On 02/11/2006 Bond Future	8.75	Call		16212.00000	18859	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		12597.00000	10340	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		12471.00000	14721	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		16100.00000	13448	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	9.00	Call		27909.00000	31435	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		6419.00000	5042	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		9295.00000	11149	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		20225.00000	17176	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		187.00000	264	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		71566.00000	66740	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		7921.00000	9581	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		22522.00000	19279	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		10811.00000	12863	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		18084.00000	15232	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		3078.00000	3899	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		36246.00000	32163	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		908.00000	1209	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		52998.00000	48397	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		33.00000	48	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		91074.00000	86187	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		4.00000	7	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		111089.00000	106188	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	147445	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		131518.00000	126615	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		42013.00000	46171	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2983.00000	2238	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		57475.00000	62024	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1232.00000	878	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		73599.00000	78351	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		465.00000	315	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		6692.00000	8164	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		24978.00000	21547	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.62400	8.68400		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		24740.00000	26808	7.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.65	Put		27152.00000	24959	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		28545.00000	30797	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		23878.00000	21868	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		39384.00000	42061	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		17247.00000	15663	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5779.00000	6528	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		62998.00000	59486	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		16507.00000	18106	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		36850.00000	34187	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		67555.00000	70949	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		8101.00000	7233	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		21219.00000	23100	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		30763.00000	28383	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		22943.00000	24918	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		28915.00000	26628	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		19569.00000	21356	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		32699.00000	30224	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		12488.00000	13810	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		43749.00000	40809	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		7366.00000	8266	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		57099.00000	53737	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3878.00000	4429	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		72432.00000	68720	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2037.00000	2357	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		89767.00000	85825	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		991.00000	1162	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		108260.00000	104169	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		445.00000	529	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		127624.00000	123446	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		51578.00000	54621	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		12291.00000	11072	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		64818.00000	68159	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		8694.00000	7774	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		78746.00000	82324	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		6093.00000	5409	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.61500	8.67400		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		33785.00000	35888	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		31986.00000	29993	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		35526.00000	37697	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		30276.00000	28352	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		37318.00000	39558	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		28630.00000	26774	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		44984.00000	47492	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		22667.00000	21079	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		27342.00000	29171	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	8.50	Put		39472.00000	37204	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.60100	8.65900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		41179.00000	43215	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		38409.00000	36513	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		42872.00000	44962	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		36735.00000	34892	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		29685.00000	31938	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		20192.00000	18513	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		34805.00000	36629	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		45624.00000	43515	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		51919.00000	54270	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		29123.00000	27541	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.40100	8.45200		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		23760.00000	26741	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		18480.00000	15812	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		41184.00000	45234	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		8980.00000	7380	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		13140.00000	15169	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		30099.00000	26480	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		11043.00000	12839	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		33662.00000	29810	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		9234.00000	10808	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		37554.00000	33479	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		4027.00000	4849	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		55563.00000	50736	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1067.00000	1334	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		82581.00000	77199	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		191.00000	249	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		112792.00000	107200	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		27.00000	36	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		144870.00000	139230	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		3.00000	4	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		178296.00000	172647	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		213004.00000	207354	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		62161.00000	66970	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3967.00000	3127	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		249031.00000	243382	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.39400	8.44600		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		41366.00000	44388	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		35458.00000	32750	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		57426.00000	61059	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		24748.00000	22649	13.45	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Call		29825.00000	32316	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		46025.00000	42785	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		27226.00000	29580	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		49051.00000	45673	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		24880.00000	27097	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		52370.00000	48856	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		16713.00000	18397	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		67273.00000	63225	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		9266.00000	10353	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		89607.00000	84963	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4496.00000	5112	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		115710.00000	110594	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2139.00000	2464	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		145363.00000	139958	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		919.00000	1073	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		177343.00000	171766	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		354.00000	419	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		211217.00000	205551	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		121.00000	146	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		246719.00000	241012	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		75637.00000	79786	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		17110.00000	15528	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.38300	8.43500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		51597.00000	54534	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		49959.00000	47191	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		57030.00000	60162	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		44560.00000	41986	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		68746.00000	72256	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		35059.00000	32864	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		54277.00000	57312	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		47204.00000	44533	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		41633.00000	44179	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		62122.00000	58962	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.37100	8.42200		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		60359.00000	63275	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		57318.00000	54663	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		63013.00000	66009	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		54570.00000	51996	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		65726.00000	68804	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		51918.00000	49426	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		77157.00000	80552	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		42260.00000	40084	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		50368.00000	52954	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		69313.00000	66329	13.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future			8.76300	8.82500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1315.00000	1555	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4085.00000	3563	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		928.00000	1115	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4934.00000	4358	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		1110.00000	1323	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4498.00000	3948	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		322.00000	404	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7423.00000	6743	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		80.00000	105	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10291.00000	9554	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		13.00000	18	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13347.00000	12590	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		2.00000	3	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16472.00000	15711	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		19620.00000	18858	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		22784.00000	22021	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		25961.00000	25198	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		35575.00000	34813	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		32356.00000	31594	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		29152.00000	28389	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.81100	8.88500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3457.00000	3785	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4809.00000	4397	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3213.00000	3527	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5067.00000	4640	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2979.00000	3278	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5335.00000	4894	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2337.00000	2593	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6202.00000	5717	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1471.00000	1658	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7857.00000	7303	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		848.00000	973	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9765.00000	9149	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		439.00000	515	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11896.00000	11231	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		237.00000	281	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14243.00000	13547	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		120.00000	144	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	7.25	Put		16685.00000	15969	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		57.00000	70	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19191.00000	18463	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		25.00000	31	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21738.00000	21003	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29507.00000	28766	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		4.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26902.00000	26162	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		10.00000	13	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24311.00000	23573	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.79700	8.87600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5449.00000	5763	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4876.00000	4576	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4687.00000	4971	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5665.00000	5336	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5651.00000	5972	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4690.00000	4398	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5858.00000	6186	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4509.00000	4224	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6728.00000	7085	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3833.00000	3577	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.74000	8.82100		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6054.00000	6264	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6441.00000	6210	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6599.00000	6822	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5898.00000	5679	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6740.00000	6966	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5767.00000	5551	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6883.00000	7112	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5638.00000	5425	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7472.00000	7713	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5141.00000	4941	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.62000	8.67700		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		10560.00000	12097	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		12116.00000	10364	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		13618.00000	15421	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		9424.00000	7937	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		23147.00000	25533	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4761.00000	3857	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		7948.00000	9220	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		15298.00000	13279	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		9197.00000	10601	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		13645.00000	11759	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	8.50	Call		6812.00000	7954	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		17075.00000	14926	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2752.00000	3327	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		27739.00000	25024	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		863.00000	1083	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		40849.00000	37779	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		199.00000	260	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		55467.00000	52237	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		38.00000	52	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		70873.00000	67596	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		6.00000	8	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		86699.00000	83411	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		1.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		102852.00000	99562	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		119314.00000	116024	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		34517.00000	37319	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2198.00000	1710	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.61900	8.67800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		19224.00000	20850	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		20803.00000	19098	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		22242.00000	24017	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		18196.00000	16638	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		30939.00000	33054	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		13001.00000	11785	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		16438.00000	17915	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		23685.00000	21829	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		17801.00000	19353	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		22209.00000	20429	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		15136.00000	16537	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		25231.00000	23300	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		9599.00000	10628	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		34093.00000	31790	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5559.00000	6251	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		44714.00000	42074	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2905.00000	3324	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		56988.00000	54074	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1500.00000	1740	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		70783.00000	67691	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		716.00000	841	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		85478.00000	82272	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		314.00000	375	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		100839.00000	97568	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		127.00000	153	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		116704.00000	113399	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	9.25	Call		40740.00000	43146	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		9158.00000	8233	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.61100	8.67000		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		27512.00000	29188	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		25861.00000	24278	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		28899.00000	30628	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		24502.00000	22973	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		30325.00000	32108	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		23194.00000	21718	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		36422.00000	38413	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		18444.00000	17178	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		22371.00000	23833	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		31796.00000	29999	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.60000	8.65900		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		32046.00000	33700	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		29842.00000	28311	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		33394.00000	35092	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		28509.00000	27023	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		34775.00000	36516	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		27219.00000	25776	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		26981.00000	28458	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		35590.00000	33883	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		40614.00000	42528	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		22462.00000	21193	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.56500	8.62200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		9024.00000	10915	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		10530.00000	8512	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14674.00000	17209	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		5971.00000	4597	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10728.00000	12839	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		8815.00000	7017	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		7503.00000	9176	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		12444.00000	10208	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		6163.00000	7623	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		14556.00000	12106	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1890.00000	2480	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		27783.00000	24464	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		400.00000	558	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		44210.00000	40459	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		56.00000	83	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		62210.00000	58327	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		5.00000	8	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		80941.00000	77035	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/11/2006 Bond Future	7.25	Put		100170.00000	96261	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		119865.00000	115956	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		160694.00000	156785	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		140036.00000	136127	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.56400	8.62300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		16483.00000	18464	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		18035.00000	16027	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21754.00000	24105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		13240.00000	11601	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18144.00000	20249	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		16325.00000	14441	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		14920.00000	16776	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		19859.00000	17726	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13454.00000	15187	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		21795.00000	19539	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		32352.00000	35266	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		7365.00000	6290	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7562.00000	8711	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		33150.00000	30311	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3818.00000	4496	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		47057.00000	43745	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1714.00000	2065	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		63016.00000	59378	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		678.00000	837	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		80467.00000	76636	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		234.00000	296	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		98945.00000	95018	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		4.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		158207.00000	154219	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		18.00000	24	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		137924.00000	133941	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		70.00000	91	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		118149.00000	114181	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.55500	8.61300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		24802.00000	26947	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		19036.00000	17313	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		18374.00000	20145	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		25930.00000	23832	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		26590.00000	28828	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		17531.00000	15900	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		28448.00000	30777	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		16112.00000	14572	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	9.00	Call		36551.00000	39226	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		11248.00000	10054	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.54200	8.59900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		23395.00000	25173	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		29920.00000	27948	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		29789.00000	31862	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		23190.00000	21514	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		31530.00000	33676	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		21687.00000	20083	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		33326.00000	35544	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		20252.00000	18721	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		41043.00000	43540	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		15189.00000	13937	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.54300	8.59400		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		14112.00000	15921	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		13679.00000	11798	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		20340.00000	22593	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		9171.00000	7734	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		16056.00000	18016	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		12026.00000	10296	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		10646.00000	12148	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		17462.00000	15275	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		12308.00000	13963	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		15490.00000	13456	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33116.00000	35977	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		4415.00000	3586	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		4516.00000	5316	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		29784.00000	26894	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1479.00000	1801	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		45680.00000	42312	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		357.00000	449	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		63985.00000	60387	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		70.00000	90	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		83635.00000	79965	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		10.00000	13	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		104036.00000	100349	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		1.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		125027.00000	121337	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		168711.00000	165021	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		146582.00000	142892	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.53900	8.59200		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		25740.00000	27649	10.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.60	Put		25169.00000	23287	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		31738.00000	33895	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		20554.00000	18918	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		27672.00000	29666	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		23546.00000	21747	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		22086.00000	23825	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		28681.00000	26628	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		23877.00000	25702	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		26880.00000	24913	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		43144.00000	45669	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		14620.00000	13353	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		14398.00000	15708	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		39227.00000	36745	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		8608.00000	9515	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		52138.00000	49253	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4639.00000	5206	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		67351.00000	64126	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2463.00000	2796	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		84851.00000	81393	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1207.00000	1387	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		103781.00000	100169	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		544.00000	632	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		123826.00000	120123	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		84.00000	100	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		166417.00000	162641	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		224.00000	264	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		144754.00000	141002	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.53100	8.58400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		31462.00000	33255	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		37414.00000	35457	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		38335.00000	40374	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		30197.00000	28486	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		40174.00000	42274	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		28557.00000	26907	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		42061.00000	44221	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		26982.00000	25392	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		50062.00000	52457	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		21304.00000	19950	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.52000	8.57200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		37428.00000	39212	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		42469.00000	40616	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		44208.00000	46194	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		35332.00000	33681	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		46002.00000	48039	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		33689.00000	32088	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	8.80	Call		47835.00000	49922	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		32102.00000	30551	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		55541.00000	57822	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		26290.00000	24934	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.52000	8.56900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		5706.00000	7464	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		7086.00000	5280	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		9696.00000	12083	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		3847.00000	2670	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		14838.00000	17740	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		1838.00000	1176	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		7545.00000	9626	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		5300.00000	3816	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		4185.00000	5621	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		9209.00000	7081	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		2970.00000	4101	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		11659.00000	9227	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		522.00000	813	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		24076.00000	20802	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		23.00000	42	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		42627.00000	39082	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		0.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		62192.00000	58628	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		82334.00000	78769	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		103048.00000	99484	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		124353.00000	120789	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		146268.00000	142704	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		30688.00000	34176	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		154.00000	77	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.51500	8.56500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18204.00000	19996	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		19283.00000	17471	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		21863.00000	23874	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		15781.00000	14188	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25910.00000	28136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		12745.00000	11367	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		19984.00000	21886	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		17472.00000	15771	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16524.00000	18206	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		21214.00000	19291	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	8.45	Call		14946.00000	16518	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		23265.00000	21232	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9631.00000	10781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		32668.00000	30215	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5072.00000	5776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		46966.00000	44065	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2389.00000	2769	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		63663.00000	60439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		997.00000	1177	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		82192.00000	78768	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		365.00000	439	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		102039.00000	98509	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		117.00000	143	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		122845.00000	119267	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		32.00000	40	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		144408.00000	140812	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		37572.00000	40280	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		7029.00000	6134	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8.00000	10	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		166643.00000	163041	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.50800	8.55800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		22796.00000	24521	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		26942.00000	25095	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		29969.00000	32019	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		19928.00000	18407	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		31937.00000	34067	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		18397.00000	16956	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		33973.00000	36182	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		16953.00000	15589	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		42751.00000	45257	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		11993.00000	10927	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.49800	8.54700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		27228.00000	28941	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		30554.00000	28799	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		34313.00000	36296	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		23598.00000	22112	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		36230.00000	38278	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		22050.00000	20630	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		38202.00000	40315	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		20576.00000	19221	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		46622.00000	48986	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		15392.00000	14286	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for Derivatives:</b>							0.00	2,388.00

**Grand Total:** 0.00 2,388.00