



Daily MTM Report

Daily summary for 27/09/2006

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			8.44000	8.58000			0.00	0.00
R157 On 15/09/2015 Bond			8.44000	8.58000			0.00	0.00
R186 On 21/12/2026 Bond			8.20000	8.34500			0.00	0.00
R194 On 28/02/2008 Bond			8.59000	8.73000			0.00	0.00
R201 On 21/12/2014 Bond			8.44000	8.58000			0.00	0.00
R203 On 15/09/2017 Bond			8.37500	8.52000			0.00	0.00
R204 On 21/12/2018 Bond			8.34500	8.49000			0.00	0.00
R207 On 15/01/2020 Bond			8.31800	8.46300			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 02/11/2006 jGovi			238.99900	237.39700		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		74048.00000	90002	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		78.00000	12	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			244.06300	242.44400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		124647.00000	140713	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		207.00000	83	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			249.29800	247.72300		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		128406.00000	143659	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1176.00000	679	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			254.63400	253.13400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		129387.00000	143420	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3047.00000	2080	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			8.97800	9.16000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.84600	9.01400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.55900	8.72600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.98500	9.07900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.81600	8.97600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.78000	8.94100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.69600	8.85400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.67700	8.83900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.31300	8.31300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.68200	8.70600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4163.00000	4105	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			9.02900	9.09600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3921.00000	3764	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		30.00000	36	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.15900	9.26500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4384.00000	4145	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		83.00000	101	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.10400	9.25600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4449.00000	4121	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		169.00000	211	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.03200	9.19600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4725.00000	4360	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		281.00000	344	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.03400	9.19200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25397.00000	25174	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21262.00000	21427	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			8.98400	9.11700		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34086.00000	31733	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		82.00000	116	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.00900	9.17200		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		13423.00000	11846	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10296.00000	11684	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			8.98400	9.17500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		14787.00000	13148	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16153.00000	17998	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			8.94000	9.15400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17536.00000	15714	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19285.00000	21368	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.89300	9.08800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		73236.00000	65739	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	9.10200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		9132.00000	6128	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		15026.00000	20167	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.88200	9.09200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		12555.00000	9264	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		18847.00000	23988	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.85600	9.07100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		15100.00000	11669	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		22231.00000	27445	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.72800	8.89000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		107464.00000	97578	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			8.72000	8.88700		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		8520.00000	4850	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		15923.00000	23337	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.69900	8.86900		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		11599.00000	7603	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		20187.00000	27491	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.67100	8.84400		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		13807.00000	9664	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		24043.00000	31429	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.49700	7.49700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73400	7.73900		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.98900	7.99600		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.91400	7.91700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.21400	8.21500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.44700	8.44600		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.29000	8.28700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.52100	8.51800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.71900	8.71600		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.49250	8.63100		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.55	Call		4853.00000	7141	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		7667.00000	5138	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		8543.00000	11664	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		4424.00000	2727	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		14703.00000	18633	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1993.00000	1105	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		4120.00000	6191	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		8676.00000	5929	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1545.00000	2617	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		14860.00000	11114	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3462.00000	5319	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		9763.00000	6802	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		423.00000	825	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22582.00000	18167	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		78.00000	179	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		31168.00000	26451	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		12.00000	31	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		40119.00000	35321	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		1.00000	4	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		49214.00000	44399	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		58408.00000	53590	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		67692.00000	62875	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		77068.00000	72251	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		22022.00000	26437	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		803.00000	401	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.43900	8.59600		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10688.00000	13312	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		12189.00000	9678	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		14314.00000	17387	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		9305.00000	7244	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		19622.00000	23193	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		6543.00000	4979	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9870.00000	12376	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		13006.00000	10378	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9082.00000	11471	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		13856.00000	11110	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6306.00000	8217	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		17662.00000	14438	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3698.00000	5038	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		23349.00000	19554	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1947.00000	2795	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		29970.00000	25683	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1018.00000	1524	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		37490.00000	32861	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		492.00000	770	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		45491.00000	40634	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		219.00000	359	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53825.00000	48830	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		34.00000	61	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71092.00000	65984	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		90.00000	154	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		62381.00000	57310	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		25636.00000	29613	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4560.00000	3402	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.41300	8.57100		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		13694.00000	16125	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		15866.00000	13456	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		16765.00000	19514	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		12832.00000	10740	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		17592.00000	20419	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		12140.00000	10126	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		18443.00000	21347	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		11473.00000	9537	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		22073.00000	25278	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		9061.00000	7425	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.37900	8.53500		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17435.00000	19712	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		18431.00000	16260	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20323.00000	22824	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		15642.00000	13694	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21087.00000	23643	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		14992.00000	13100	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21867.00000	24479	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		14361.00000	12524	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		25149.00000	27976	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12020.00000	10398	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.45750	8.58700		7.90	6.00	45.00
R157 On 02/11/2006 Bond Future	8.60	Call		13498.00000	18786	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		12548.00000	8326	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		15498.00000	21197	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		10905.00000	7094	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		19940.00000	26410	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		8102.00000	5062	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		33290.00000	41246	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3577.00000	2024	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		11653.00000	16518	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		14360.00000	9716	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		216.00000	460	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		63373.00000	54107	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		9966.00000	14403	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		16345.00000	11271	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		3895.00000	6281	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		28840.00000	21716	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1120.00000	2055	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		44988.00000	36413	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		33.00000	81	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		82852.00000	73390	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		4.00000	10	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		102866.00000	93362	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		144126.00000	134616	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		123295.00000	113786	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		48662.00000	57484	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		1410.00000	722	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		64945.00000	74195	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		480.00000	220	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		81503.00000	90926	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		147.00000	60	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		8443.00000	12449	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		18507.00000	13002	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.44000	8.58800		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		25635.00000	31359	7.92	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	8.60	Put		24779.00000	19880	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		27580.00000	33538	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		23165.00000	18500	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		6665.00000	9063	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		57056.00000	48831	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		18615.00000	23370	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		32130.00000	26261	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		72654.00000	81659	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		6372.00000	4754	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.75	Call		31682.00000	38093	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		20187.00000	15975	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		43225.00000	50647	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		14260.00000	11060	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		23763.00000	29249	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		26479.00000	21343	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		21966.00000	27211	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		28268.00000	22890	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		14182.00000	18195	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		38615.00000	32005	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		8456.00000	11291	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		51361.00000	43573	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4503.00000	6307	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		66228.00000	57409	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2371.00000	3454	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		83272.00000	73732	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1152.00000	1749	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		101593.00000	91566	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		515.00000	815	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		120866.00000	110543	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		56049.00000	64299	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		9934.00000	7561	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		69822.00000	78716	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		6870.00000	5142	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		84188.00000	93572	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		4706.00000	3467	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.42700	8.57600		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		30033.00000	35309	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		35350.00000	30175	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		36937.00000	42922	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		28325.00000	23859	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		38794.00000	44953	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		26732.00000	22439	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		40703.00000	47034	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		25202.00000	21082	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		48833.00000	55829	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	9.00	Put		19703.00000	16248	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.41200	8.55900		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		37657.00000	42817	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		41686.00000	36776	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		44402.00000	50110	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		34842.00000	30480	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		46188.00000	52031	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		33261.00000	29035	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		33436.00000	39888	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		17154.00000	13536	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		55699.00000	62199	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		26113.00000	22544	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.19900	8.34500		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.30	Call		16480.00000	25061	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		21539.00000	13586	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		29154.00000	40605	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		11974.00000	6891	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		49092.00000	63165	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		4988.00000	2527	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		13910.00000	21704	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		24630.00000	15889	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		11659.00000	18660	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		28079.00000	18545	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		5080.00000	9112	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		44716.00000	32213	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1300.00000	2755	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		70914.00000	55834	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		214.00000	549	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		100914.00000	84715	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		26.00000	79	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		132969.00000	116488	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		2.00000	7	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		166395.00000	149866	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		201103.00000	184569	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		71943.00000	87455	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		1848.00000	827	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		237131.00000	220596	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.18800	8.33800		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		34481.00000	43349	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		38729.00000	30693	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		47121.00000	57538	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		29262.00000	22774	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 01/02/2007 Bond Future	8.75	Call		64492.00000	76598	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		19863.00000	15064	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		31602.00000	40056	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		41476.00000	33025	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		28977.00000	37011	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		44516.00000	35646	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		19742.00000	26074	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		58351.00000	47778	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		11143.00000	15445	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		79534.00000	66930	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		5509.00000	8087	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		104771.00000	90445	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2640.00000	4069	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		133914.00000	118438	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1139.00000	1846	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		165612.00000	149414	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		438.00000	749	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		199351.00000	182757	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		150.00000	270	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		234796.00000	218012	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		83840.00000	97289	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		13362.00000	9906	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.17500	8.32500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		46599.00000	55240	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		54969.00000	46780	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		57404.00000	67210	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		43648.00000	36625	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		63259.00000	73631	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		38671.00000	32213	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		75805.00000	87253	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		30001.00000	24618	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		60295.00000	70386	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		41104.00000	34365	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.16100	8.31100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		55672.00000	64428	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		62443.00000	54445	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		66389.00000	76135	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		51173.00000	44165	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		69223.00000	79212	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		48605.00000	41840	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		72117.00000	82345	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		46135.00000	39609	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		84258.00000	95411	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		37186.00000	31585	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			8.61800	8.77500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1337.00000	2114	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3492.00000	2336	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		926.00000	1542	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4317.00000	2999	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		1119.00000	1814	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3892.00000	2654	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		298.00000	577	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6785.00000	5130	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		65.00000	152	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9662.00000	7814	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9.00000	25	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12728.00000	10811	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		1.00000	4	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15857.00000	13925	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		19006.00000	17072	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		22169.00000	20235	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		25346.00000	23412	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		34960.00000	33027	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		31742.00000	29808	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		28537.00000	26603	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.64100	8.82900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3607.00000	4550	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4399.00000	3456	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3354.00000	4258	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4647.00000	3666	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3110.00000	3976	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4906.00000	3886	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2441.00000	3192	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5745.00000	4609	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1536.00000	2095	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7361.00000	6034	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		883.00000	1267	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9239.00000	7737	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		455.00000	693	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11352.00000	9703	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		243.00000	386	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13688.00000	11945	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		121.00000	201	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		16126.00000	14320	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		56.00000	98	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18630.00000	16786	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		25.00000	45	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21176.00000	19311	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28946.00000	27062	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		4.00000	7	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26341.00000	24459	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		10.00000	19	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23750.00000	21873	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.61200	8.81600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4830.00000	5629	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5342.00000	4556	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5615.00000	6491	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4575.00000	3866	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5822.00000	6718	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4396.00000	3705	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6035.00000	6949	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4221.00000	3549	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6929.00000	7917	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3568.00000	2971	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.54600	8.76000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6150.00000	6743	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6204.00000	5630	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6705.00000	7330	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5671.00000	5129	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6848.00000	7482	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5542.00000	5009	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6993.00000	7635	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5416.00000	4890	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7592.00000	8266	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4929.00000	4436	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.44200	8.58500		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.60	Call		10813.00000	15525	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		9943.00000	6319	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		12396.00000	17466	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		8636.00000	5368	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		15914.00000	21653	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		6403.00000	3805	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		26537.00000	33553	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		2834.00000	1513	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		9352.00000	13696	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		11384.00000	7392	7.80	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		8016.00000	11986	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		12961.00000	8594	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		3193.00000	5369	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		22862.00000	16702	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		954.00000	1841	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		35624.00000	28173	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		201.00000	453	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		50151.00000	42066	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		34.00000	87	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		65550.00000	57267	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		4.00000	12	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		81380.00000	73051	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		0.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		97535.00000	89199	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		113997.00000	105660	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		38759.00000	46512	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1122.00000	539	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.43500	8.58300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		19941.00000	24523	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		18977.00000	15117	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		21484.00000	26257	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		17692.00000	14023	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		24744.00000	29887	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		15325.00000	12027	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		34009.00000	39972	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		10700.00000	8221	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		18458.00000	22846	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		20333.00000	16278	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		17037.00000	21227	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		21760.00000	17508	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		10932.00000	14119	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		30054.00000	24799	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		6407.00000	8635	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		40190.00000	33975	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3385.00000	4790	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		52096.00000	45059	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1752.00000	2584	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		65663.00000	58053	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		835.00000	1285	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		80226.00000	72234	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		365.00000	587	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		95519.00000	87299	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		146.00000	245	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		111352.00000	103009	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		44314.00000	50941	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		7361.00000	5546	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.42400	8.57300		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		24489.00000	28694	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		28550.00000	24444	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		29986.00000	34742	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		22971.00000	19417	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		31463.00000	36355	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		21703.00000	18285	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		32979.00000	38006	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		20484.00000	17201	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		39435.00000	44981	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		16094.00000	13330	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.41300	8.56000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		29229.00000	33336	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		32489.00000	28586	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		34593.00000	39146	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		27040.00000	23582	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		36017.00000	40679	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		25783.00000	22435	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		37473.00000	42244	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		24567.00000	21329	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		43610.00000	48807	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		20110.00000	17297	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.37700	8.52500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		8173.00000	13858	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		9900.00000	5299	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		13898.00000	21328	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		5320.00000	2464	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		11793.00000	18676	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		6635.00000	3231	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		9883.00000	16180	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		8159.00000	4170	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		18642.00000	27018	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		3274.00000	1363	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2533.00000	5238	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		21761.00000	14180	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		514.00000	1336	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		37659.00000	28194	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		64.00000	214	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		55553.00000	45416	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		5.00000	20	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		74276.00000	64005	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		0.00000	1	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		93505.00000	83219	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		113200.00000	102914	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		154029.00000	143743	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		133371.00000	123084	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.37100	8.52300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		16136.00000	21720	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		17703.00000	12870	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		19591.00000	25831	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		14369.00000	10193	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		17813.00000	23728	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		15978.00000	11476	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		25509.00000	32679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		10220.00000	6973	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		21467.00000	28027	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		12875.00000	9018	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		37116.00000	45585	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		5355.00000	3407	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		9270.00000	13200	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		28084.00000	21598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4775.00000	7237	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		41240.00000	33285	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2180.00000	3535	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		56708.00000	47646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		873.00000	1521	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		73888.00000	64118	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		304.00000	571	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		92240.00000	82090	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5.00000	12	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		151434.00000	141024	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		23.00000	51	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		131155.00000	120766	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		91.00000	185	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		111396.00000	101073	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.35900	8.51200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		21276.00000	26840	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		22082.00000	17303	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		28365.00000	34921	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		15850.00000	12062	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		30318.00000	37110	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		14509.00000	10958	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		32339.00000	39362	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		13253.00000	9932	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		41068.00000	48939	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9014.00000	6543	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.34500	8.49600		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		26457.00000	31898	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		26192.00000	21567	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		33391.00000	39619	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20003.00000	16164	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		35266.00000	41684	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		18633.00000	14985	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		37196.00000	43800	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		17333.00000	13870	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		45430.00000	52738	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		12787.00000	10028	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.34500	8.49300		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		12946.00000	19088	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		12436.00000	7704	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		17041.00000	24119	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		9282.00000	5485	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		14918.00000	21538	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		10774.00000	6520	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		24233.00000	32522	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		5738.00000	3153	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		19308.00000	26818	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		7951.00000	4587	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		38406.00000	48067	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		2378.00000	1165	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		5515.00000	9172	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		23457.00000	16239	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1761.00000	3385	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		38636.00000	29386	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		397.00000	899	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		56699.00000	46327	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		69.00000	182	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		76307.00000	65546	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		8.00000	26	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		96707.00000	85851	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		1.00000	3	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		117700.00000	106828	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		161384.00000	150510	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		139256.00000	128382	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.33700	8.48800		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		25113.00000	31087	10.73	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	8.50	Put		24248.00000	19251	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		29102.00000	35568	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		21071.00000	16565	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		27071.00000	33295	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		22615.00000	17866	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		35594.00000	42750	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		16949.00000	13133	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		31200.00000	37903	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		19614.00000	15345	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		47752.00000	55889	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		11769.00000	8933	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		16602.00000	21280	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		33971.00000	27678	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		10072.00000	13456	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		46142.00000	38555	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		5509.00000	7726	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		60762.00000	52006	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2943.00000	4300	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		77871.00000	68257	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1447.00000	2207	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		96560.00000	86349	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		652.00000	1039	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		116474.00000	105890	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		100.00000	174	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		158972.00000	148075	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		267.00000	447	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		137337.00000	126545	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.32600	8.47700		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		34775.00000	40664	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		33137.00000	28176	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		42155.00000	48753	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		26426.00000	22175	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		44121.00000	50891	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		24913.00000	20834	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		46134.00000	53074	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		23464.00000	19555	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		54631.00000	62220	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		18283.00000	15023	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.31400	8.46400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		40889.00000	46703	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		38355.00000	33514	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		48098.00000	54502	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		31646.00000	27395	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		49999.00000	56547	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		30110.00000	26004	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		51938.00000	58629	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		28629.00000	24665	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		60062.00000	67304	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		23236.00000	19823	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.31700	8.46400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		5391.00000	12042	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		6420.00000	2194	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		9536.00000	18018	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		3254.00000	860	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		7292.00000	14918	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		4655.00000	1405	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		14923.00000	24668	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		1413.00000	281	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		21178.00000	31612	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		517.00000	75	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		12095.00000	21285	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		2188.00000	503	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		1088.00000	3720	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		16981.00000	8736	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		51.00000	336	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		34994.00000	24402	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		1.00000	8	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		54531.00000	43662	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		74672.00000	63796	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		95387.00000	84511	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		116692.00000	105816	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		138607.00000	127731	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		38214.00000	49073	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		18.00000	1	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.30700	8.45800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		18108.00000	24155	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		18690.00000	13664	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		21845.00000	28574	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		15188.00000	10844	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		19925.00000	26316	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		16877.00000	12196	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		25987.00000	33368	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		12169.00000	8477	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		30511.00000	38499	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		9608.00000	6523	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	8.60	Call		23867.00000	30927	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		13619.00000	9606	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		11891.00000	16548	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		27192.00000	20775	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		6404.00000	9446	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		40561.00000	32530	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		3077.00000	4835	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		56614.00000	47299	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1304.00000	2193	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		74763.00000	64579	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		483.00000	872	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		94421.00000	83737	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		155.00000	301	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		115147.00000	104220	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		43.00000	90	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		136682.00000	125656	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		43257.00000	52509	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		4978.00000	3157	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10.00000	23	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		158908.00000	147848	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.29700	8.44800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		26445.00000	32672	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		22707.00000	17959	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		34348.00000	41551	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		16423.00000	12652	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		36496.00000	43931	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		15072.00000	11532	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		38709.00000	46369	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		13805.00000	10490	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		48163.00000	56648	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		9520.00000	7031	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.28700	8.43600		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		31000.00000	37071	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		26444.00000	21787	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		38704.00000	45590	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		20106.00000	16264	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		40773.00000	47854	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		18710.00000	15063	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		42896.00000	50168	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		17387.00000	13931	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		51896.00000	59883	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		12782.00000	10042	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							6.00	2,401.00

Grand Total: 6.00 2,401.00