



Daily MTM Report

Daily summary for 13/09/2006

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			8.74500	8.77500			0.00	0.00
R157 On 15/09/2015 Bond			8.82000	8.85000			0.00	0.00
R186 On 21/12/2026 Bond			8.61000	8.64000			0.00	0.00
R194 On 28/02/2008 Bond			8.90000	8.93000			0.00	0.00
R201 On 21/12/2014 Bond			8.82000	8.85000			0.00	0.00
R203 On 15/09/2017 Bond			8.77500	8.80500			0.00	0.00
R204 On 21/12/2018 Bond			8.76000	8.79000			0.00	0.00
R207 On 15/01/2020 Bond			8.74000	8.77000			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			234.78000	233.92600		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		41686.00000	49230	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2426.00000	1430	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			239.80700	239.43800		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		95534.00000	99042	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1154.00000	972	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			245.12400	244.76200		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		100945.00000	104219	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		3325.00000	2979	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			250.61800	250.28200		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		104140.00000	107032	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		6320.00000	5852	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.35800	9.38600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.08300	9.11100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.97300	9.00100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.21600	9.21600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.18700	9.21200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.04000	9.07500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.07800	9.11200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.07100	9.10300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.26300	8.22000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.75200	8.68600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4115.00000	4275	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			9.18800	9.19200		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4155.00000	4145	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		31.00000	30	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.42700	9.42500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4759.00000	4763	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		70.00000	69	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.42000	9.43400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4852.00000	4820	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		141.00000	143	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.46400	9.49400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5423.00000	5352	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		202.00000	210	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.42400	9.40600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25996.00000	25994	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21329.00000	21287	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.30900	9.30800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		37564.00000	37570	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		139.00000	130	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.39200	9.40800		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		16448.00000	16235	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9043.00000	9120	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.41400	9.43800		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		17671.00000	17409	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14263.00000	14436	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.40200	9.43600		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		20494.00000	20147	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17122.00000	17391	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.29600	9.32600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		82292.00000	81141	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			9.32200	9.35800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		14667.00000	13856	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		10395.00000	11007	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.31900	9.35700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		18107.00000	17282	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		13877.00000	14553	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.30000	9.34000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		20591.00000	19750	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		17033.00000	17772	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.10900	9.14600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		122974.00000	120732	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			9.11500	9.15600		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		18081.00000	16438	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		7977.00000	8978	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			9.10300	9.14600		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		21036.00000	19414	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		11579.00000	12731	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.08100	9.12600		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		23081.00000	21460	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		14914.00000	16201	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.51800	7.51900		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.82000	7.81200		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.10800	8.08400		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.97900	7.96000		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.28300	8.25500		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.52100	8.48500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.34200	8.31000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.57800	8.53400		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.78100	8.72000		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.85000	8.86200		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		5567.00000	5671	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9426.00000	9118	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		10150.00000	10329	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5418.00000	5184	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3058.00000	3115	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13851.00000	13494	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2581.00000	2628	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		15115.00000	14749	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		961.00000	975	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		22254.00000	21856	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2159.00000	2197	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		16438.00000	16064	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		276.00000	278	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		30414.00000	30003	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		58.00000	57	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		39125.00000	38712	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		11.00000	11	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		48096.00000	47683	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		2.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		57193.00000	56780	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		66386.00000	65973	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		75670.00000	75258	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		85046.00000	84634	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		16127.00000	16379	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		2885.00000	2725	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.78000	8.82100		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		11105.00000	11704	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		13405.00000	12677	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		15657.00000	16391	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9885.00000	9293	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		8101.00000	8588	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16910.00000	16071	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7435.00000	7895	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		17880.00000	17012	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6799.00000	7231	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		18881.00000	17986	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4598.00000	4925	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		23262.00000	22262	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2608.00000	2821	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		29567.00000	28453	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1327.00000	1451	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		36658.00000	35455	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		684.00000	754	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		44464.00000	43207	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		328.00000	364	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		52635.00000	51345	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		146.00000	163	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		61059.00000	59750	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		23.00000	26	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		78389.00000	77065	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		60.00000	68	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		69660.00000	68340	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		20988.00000	21845	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7220.00000	6749	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.75700	8.79900		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		15128.00000	15750	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		15097.00000	14445	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		13677.00000	14258	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		16683.00000	15990	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		14391.00000	14992	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		15877.00000	15205	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11050.00000	11551	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		20162.00000	19389	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		18303.00000	19006	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		12230.00000	11660	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.71600	8.75600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18140.00000	18690	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		18309.00000	17729	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		18841.00000	19405	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	8.80	Put		17599.00000	17033	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		17455.00000	17991	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		19038.00000	18443	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		14878.00000	15359	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		22139.00000	21489	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		21808.00000	22427	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		14943.00000	14432	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.85000	8.71250		7.90	4.00	14.00
R157 On 02/11/2006 Bond Future	8.75	Call		16818.00000	11889	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		14107.00000	19080	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		28234.00000	21565	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		7649.00000	10881	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		13135.00000	8955	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		17669.00000	23391	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		9976.00000	6536	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		21811.00000	28272	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		285.00000	118	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		72570.00000	82303	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		8596.00000	5512	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		24102.00000	30919	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		11489.00000	7682	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		19667.00000	25761	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		3594.00000	2041	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		37667.00000	46014	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1183.00000	581	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		54179.00000	63478	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		61.00000	21	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		92007.00000	101869	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		10.00000	3	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		112000.00000	121893	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		153254.00000	163155	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		132424.00000	142324	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		41969.00000	33959	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		3844.00000	5735	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		57085.00000	48175	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1747.00000	2739	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		72966.00000	63536	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		737.00000	1209	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		7350.00000	4610	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		26541.00000	33702	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.84400	8.88000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		31797.00000	33127	8.33	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	9.00	Put		23452.00000	22263	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		22362.00000	23435	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		31487.00000	30041	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		19139.00000	20106	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		35343.00000	33792	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		3993.00000	4291	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		75003.00000	72783	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		12340.00000	13052	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		46474.00000	44668	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		57425.00000	59229	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		11763.00000	11048	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		16199.00000	17062	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		39535.00000	37880	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		17633.00000	18548	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		37396.00000	35794	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		14837.00000	15649	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		41759.00000	40053	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		9128.00000	9698	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		54181.00000	52233	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		5179.00000	5545	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		68703.00000	66552	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2607.00000	2817	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		84952.00000	82644	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1330.00000	1447	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		102851.00000	100449	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		630.00000	689	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		121690.00000	119231	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		276.00000	303	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		141246.00000	138756	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		42725.00000	44289	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		17230.00000	16275	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		54882.00000	56649	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12550.00000	11799	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		67914.00000	69852	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9053.00000	8472	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.83600	8.87200		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		30714.00000	31861	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		35643.00000	34329	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		37478.00000	38787	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		28778.00000	27626	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		29148.00000	30255	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		37515.00000	36161	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		27633.00000	28700	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		39451.00000	38056	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		22080.00000	22989	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		47827.00000	46274	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.82000	8.85500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		23000.00000	24115	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		26677.00000	25454	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		36547.00000	37635	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		43580.00000	42330	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		35031.00000	36088	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		45430.00000	44149	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		29359.00000	30293	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		53348.00000	51943	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		44711.00000	45956	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		35085.00000	33991	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.61400	8.64600		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.75	Call		28731.00000	30572	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		17646.00000	16044	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		15394.00000	16590	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		31234.00000	28986	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		7925.00000	8648	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		46004.00000	43283	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		6536.00000	7156	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		50275.00000	47451	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		5377.00000	5904	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		54816.00000	51900	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		2201.00000	2445	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		74857.00000	71657	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		546.00000	615	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		103180.00000	99805	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		94.00000	107	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		133814.00000	130383	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		14.00000	16	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		165976.00000	162534	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		1.00000	2	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		199414.00000	195970	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		234123.00000	230680	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		46277.00000	48700	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		9203.00000	8181	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		270150.00000	266707	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.61200	8.64500		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		45375.00000	47244	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		34246.00000	32583	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		31647.00000	33134	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		47288.00000	45244	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	8.30	Call		22055.00000	23228	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		59804.00000	57444	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		19946.00000	21040	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		63319.00000	60882	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		18077.00000	19096	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		67116.00000	64604	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		11724.00000	12460	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		83833.00000	81038	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		6195.00000	6640	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		108086.00000	104998	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		2847.00000	3081	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		135610.00000	132312	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1306.00000	1422	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		166080.00000	162664	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		542.00000	594	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		198515.00000	195035	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		202.00000	223	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		232615.00000	229104	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		67.00000	75	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		268214.00000	264690	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		61504.00000	63720	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		24526.00000	23211	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.60200	8.63500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		46461.00000	48103	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		55551.00000	53676	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		56729.00000	58606	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		44602.00000	42963	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		44073.00000	45656	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		58559.00000	56626	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		41758.00000	43282	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		61680.00000	59687	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		33241.00000	34533	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		75289.00000	73065	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.58900	8.62100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		54981.00000	56618	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		62535.00000	60776	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		65180.00000	67012	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		51644.00000	50081	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		52579.00000	54166	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		65497.00000	63689	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		50237.00000	51776	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		68557.00000	66700	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		41488.00000	42832	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		81795.00000	79743	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			8.97600	9.02000		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		824.00000	928	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5987.00000	5552	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		565.00000	642	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6963.00000	6501	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		686.00000	776	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6466.00000	6017	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		183.00000	213	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9677.00000	9168	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		43.00000	51	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12646.00000	12115	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		7.00000	8	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		15733.00000	15195	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		1.00000	1	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		18864.00000	18325	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		22013.00000	21474	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		25176.00000	24637	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		28353.00000	27814	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		37968.00000	37429	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		34749.00000	34210	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		31544.00000	31005	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.06300	9.12600		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2583.00000	2803	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6343.00000	5935	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2383.00000	2592	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6645.00000	6226	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2193.00000	2391	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6957.00000	6527	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1681.00000	1845	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7953.00000	7489	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1012.00000	1126	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9807.00000	9292	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		555.00000	627	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11880.00000	11323	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		272.00000	313	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14137.00000	13549	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		142.00000	165	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16556.00000	15951	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		70.00000	82	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		19043.00000	18427	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		32.00000	38	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21574.00000	20952	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		14.00000	17	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24135.00000	23509	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		31914.00000	31286	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		29308.00000	28680	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		6.00000	7	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26714.00000	26087	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.07100	9.14500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4870.00000	5139	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5605.00000	5301	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5641.00000	5937	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4830.00000	4553	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4689.00000	4950	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5811.00000	5500	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4511.00000	4766	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		6021.00000	5704	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3846.00000	4075	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6908.00000	6564	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.02400	9.10400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6159.00000	6367	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6452.00000	6226	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6027.00000	6232	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6592.00000	6362	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5897.00000	6099	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6733.00000	6501	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5393.00000	5584	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		7319.00000	7074	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6705.00000	6925	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5913.00000	5699	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.83200	8.86500		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		9207.00000	9901	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		15768.00000	14585	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		16749.00000	17781	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		9117.00000	8273	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		6951.00000	7513	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		19262.00000	17947	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		5093.00000	5534	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		23197.00000	21761	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		5973.00000	6473	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		21175.00000	19799	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		4307.00000	4693	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		25323.00000	23832	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1633.00000	1803	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		37374.00000	35668	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		487.00000	545	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		51229.00000	49409	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		110.00000	124	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		66131.00000	64268	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		22.00000	24	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		81610.00000	79736	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3.00000	4	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		97451.00000	95575	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		113606.00000	111729	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		130069.00000	128192	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		26453.00000	27784	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4888.00000	4343	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.83800	8.87300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		17308.00000	18141	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		24174.00000	23059	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		24862.00000	25899	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17837.00000	16926	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		14765.00000	15514	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		27256.00000	26058	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		12453.00000	13119	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		30611.00000	29330	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		13580.00000	14287	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		28900.00000	27660	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		11385.00000	12011	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		32392.00000	31071	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		6956.00000	7391	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		42362.00000	40850	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		3863.00000	4139	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		53930.00000	52258	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		1930.00000	2086	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		66924.00000	65133	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		966.00000	1051	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		81162.00000	79299	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		448.00000	490	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		96122.00000	94217	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		192.00000	211	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		111629.00000	109701	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		75.00000	83	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		127565.00000	125626	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		33639.00000	34862	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		12970.00000	12246	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.83100	8.86700		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		25090.00000	26006	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		28740.00000	27697	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		30485.00000	31528	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		23290.00000	22374	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		23839.00000	24724	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		30224.00000	29150	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		22628.00000	23481	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		31758.00000	30652	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		18178.00000	18908	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		38385.00000	37155	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.81900	8.85400		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		29612.00000	30505	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		32486.00000	31518	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		28374.00000	29242	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		33921.00000	32926	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		27170.00000	28012	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		35396.00000	34377	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		22674.00000	23416	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		41714.00000	40594	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		34878.00000	35873	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		27158.00000	26291	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.78600	8.81800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		8251.00000	9121	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		12832.00000	11550	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		4665.00000	5230	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		19456.00000	17868	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		5704.00000	6365	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		17075.00000	15584	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		3772.00000	4248	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		21998.00000	20322	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		3014.00000	3411	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		24691.00000	22935	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		813.00000	940	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		39990.00000	37965	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		156.00000	184	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		57250.00000	55125	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		21.00000	25	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		75458.00000	73310	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		2.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		94222.00000	92070	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		113453.00000	111301	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		133149.00000	130997	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		173978.00000	171826	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		153320.00000	151168	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.79100	8.82600		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		15074.00000	16111	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		20122.00000	18838	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		11037.00000	11869	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		26152.00000	24663	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		12291.00000	13190	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		24034.00000	22613	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		9874.00000	10641	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		28375.00000	26822	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		8800.00000	9503	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		30703.00000	29086	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		23646.00000	25031	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		12220.00000	11286	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		4655.00000	5082	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		43806.00000	41912	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		2209.00000	2439	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		59010.00000	56920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		933.00000	1042	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		75797.00000	73585	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		347.00000	392	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		93698.00000	91423	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		113.00000	129	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		112386.00000	110082	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		171767.00000	169447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		8.00000	9	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		151476.00000	149157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		32.00000	37	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		131673.00000	129358	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.78300	8.81800		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		21324.00000	22447	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		22500.00000	21334	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		19788.00000	20857	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		24243.00000	23022	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		18324.00000	19338	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		26072.00000	24796	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		13173.00000	13976	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		34242.00000	32755	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		28162.00000	29501	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		16372.00000	15422	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.76900	8.80300		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		26290.00000	27387	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		26483.00000	25386	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		24752.00000	25807	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		28176.00000	27037	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		23271.00000	24283	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		29940.00000	28757	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		17910.00000	18754	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		37702.00000	36352	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		32989.00000	34256	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		20403.00000	19475	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.76800	8.80000		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		13314.00000	14258	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		16856.00000	15535	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		10169.00000	10946	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		20850.00000	19363	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		8787.00000	9485	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		23065.00000	21498	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		6403.00000	6949	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		27930.00000	26211	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		7533.00000	8153	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		25426.00000	23781	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		23436.00000	24790	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9446.00000	8535	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		2494.00000	2743	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		42473.00000	40458	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		757.00000	843	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		59669.00000	57491	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		172.00000	194	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		78512.00000	76269	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		34.00000	38	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		98310.00000	96049	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		5.00000	6	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		118742.00000	116478	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		139738.00000	137473	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		183422.00000	181157	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		161293.00000	159029	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.77000	8.80400		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		24367.00000	25459	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 01/02/2007 Bond Future	8.75	Put		28149.00000	26862	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		20945.00000	21935	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		31785.00000	30397	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		19338.00000	20277	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		33734.00000	32295	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		16337.00000	17175	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		37899.00000	36359	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		17802.00000	18690	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		35772.00000	34282	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		34258.00000	35594	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		20702.00000	19658	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		10230.00000	10827	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		50026.00000	48244	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		5843.00000	6231	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		64340.00000	62349	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		2993.00000	3219	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		80672.00000	78519	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1534.00000	1659	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		98889.00000	96636	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		727.00000	791	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		118267.00000	115952	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		317.00000	347	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		138566.00000	136217	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		46.00000	51	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		181346.00000	178972	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		127.00000	140	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		159624.00000	157258	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.76300	8.79800		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		34320.00000	35515	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		34181.00000	32954	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		32675.00000	33831	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		35999.00000	34733	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		31078.00000	32195	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		37881.00000	36576	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		25171.00000	26134	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		46064.00000	44605	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		41363.00000	42713	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		27546.00000	26475	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.75200	8.78500		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		40113.00000	41248	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		39089.00000	37965	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		38484.00000	39587	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		40880.00000	39724	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		36893.00000	37965	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		42726.00000	41540	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	9.00	Call		47016.00000	48274	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		32474.00000	31473	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		30927.00000	31875	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		50677.00000	49367	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.74700	8.77800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		5804.00000	6800	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		7792.00000	6587	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		3166.00000	3813	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		12304.00000	10749	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		1534.00000	1901	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		17901.00000	16067	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		2238.00000	2734	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		14981.00000	13275	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		1017.00000	1279	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		21029.00000	19090	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		652.00000	832	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		24329.00000	22308	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		77.00000	104	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		38618.00000	36443	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		2.00000	3	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		57593.00000	55393	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		77179.00000	74977	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		97321.00000	95120	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		118036.00000	115834	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		139341.00000	137140	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		161256.00000	159054	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		17146.00000	18961	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1599.00000	1213	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.74700	8.78000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		17868.00000	18968	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		19978.00000	18757	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		14735.00000	15699	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		23929.00000	22571	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		11984.00000	12814	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		28339.00000	26848	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		13312.00000	14209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		26077.00000	24652	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		10748.00000	11515	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		30713.00000	29158	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		9604.00000	10308	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		33199.00000	31582	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		5888.00000	6369	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		44201.00000	42361	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		2909.00000	3178	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		60079.00000	58026	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1285.00000	1418	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		77835.00000	75646	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		503.00000	561	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		96974.00000	94710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		173.00000	195	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		117124.00000	114824	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		52.00000	59	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		138056.00000	135742	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		14.00000	16	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		159665.00000	157346	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		27334.00000	28774	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12068.00000	11186	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		3.00000	4	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		181914.00000	179593	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.74100	8.77500		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		23884.00000	25041	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		25627.00000	24412	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		25577.00000	26787	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		23839.00000	22678	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		22261.00000	23364	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		27503.00000	26234	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		16465.00000	17358	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		35892.00000	34415	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		33022.00000	34441	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		17546.00000	16594	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.73100	8.76400		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		28172.00000	29307	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		29139.00000	27993	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		29854.00000	31033	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		27375.00000	26273	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		26547.00000	27639	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		30978.00000	29789	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		20630.00000	21548	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		39103.00000	37739	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		37143.00000	38494	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		21058.00000	20129	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:							4.00	2,380.00

Grand Total: 4.00 2,380.00