



# Daily MTM Report

Daily summary for 14/09/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.74000	8.74500			0.00	0.00
R157 On 15/09/2015 Bond			8.79000	8.82000			0.00	0.00
R186 On 21/12/2026 Bond			8.57000	8.61000			0.00	0.00
R194 On 28/02/2008 Bond			8.89000	8.90000			0.00	0.00
R201 On 21/12/2014 Bond			8.79000	8.82000			0.00	0.00
R203 On 15/09/2017 Bond			8.74000	8.77500			0.00	0.00
R204 On 21/12/2018 Bond			8.72500	8.76000			0.00	0.00
R207 On 15/01/2020 Bond			8.70500	8.74000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 02/11/2006 jGovi			235.08600	234.78000		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		49230.00000	51996	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1430.00000	1136	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.13400	239.80700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		99042.00000	102169	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		972.00000	829	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			245.45700	245.12400		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		104219.00000	107254	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		2979.00000	2684	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			250.94400	250.61800		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		107032.00000	109864	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		5852.00000	5424	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.39200	9.35800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.10800	9.08300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			9.01200	8.97300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.24100	9.21600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.21000	9.18700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.06200	9.04000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.10400	9.07800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.09800	9.07100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.28800	8.26300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.75900	8.75200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4275.00000	4292	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			9.20400	9.18800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4145.00000	4182	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		30.00000	29	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.44700	9.42700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4763.00000	4808	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		69.00000	66	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.51100	9.42000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4820.00000	5021	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		143.00000	124	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.47000	9.46400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5352.00000	5365	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		210.00000	207	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.44500	9.42400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25994.00000	25997	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21287.00000	21240	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.33200	9.30900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		37570.00000	37963	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		130.00000	114	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.42100	9.39200		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		16235.00000	16501	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9120.00000	8862	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.44900	9.41400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		17409.00000	17708	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14436.00000	14101	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.44200	9.40200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		20147.00000	20493	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17391.00000	17012	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.32800	9.29600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		81141.00000	82349	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			9.35600	9.32200		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		13856.00000	14537	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		11007.00000	10344	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.35400	9.31900		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		17282.00000	17976	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		14553.00000	13864	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.33700	9.30000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		19750.00000	20472	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		17772.00000	17032	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.13200	9.10900		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		120732.00000	122075	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			9.13800	9.11500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		16438.00000	17282	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		8978.00000	8341	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			9.12600	9.10300		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		19414.00000	20220	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		12731.00000	12055	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.10500	9.08100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		21460.00000	22272	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		16201.00000	15462	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.51700	7.51800		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.82400	7.82000		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.12000	8.10800		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.98500	7.97900		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.28300	8.28300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.51500	8.52100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.33500	8.34200		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.57100	8.57800		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.77800	8.78100		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.84000	8.85000		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		5671.00000	5748	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9118.00000	8850	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		10329.00000	10468	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5184.00000	4979	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3115.00000	3152	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13494.00000	13188	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2628.00000	2658	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		14749.00000	14435	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		975.00000	982	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		21856.00000	21518	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2197.00000	2221	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		16064.00000	15743	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		278.00000	278	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		30003.00000	29658	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		57.00000	56	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		38712.00000	38367	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		11.00000	10	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		47683.00000	47339	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		2.00000	1	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		56780.00000	56436	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		65973.00000	65629	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		75258.00000	74914	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		84634.00000	84290	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		16379.00000	16584	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		2725.00000	2585	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.97000	8.78000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		11704.00000	8887	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12677.00000	15993	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		16391.00000	12935	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9293.00000	11970	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		8588.00000	6298	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		16071.00000	19914	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7895.00000	5735	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		17012.00000	20986	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7231.00000	5201	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		17986.00000	22089	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4925.00000	3392	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		22262.00000	26862	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2821.00000	1827	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		28453.00000	33593	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1451.00000	875	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		35455.00000	41012	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		754.00000	430	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		43207.00000	49016	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		364.00000	196	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		51345.00000	57309	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		163.00000	82	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		59750.00000	65802	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		26.00000	12	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		77065.00000	83184	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		68.00000	32	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		68340.00000	74438	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		21845.00000	17814	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6749.00000	8852	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.74800	8.75700		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		14992.00000	15098	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		15205.00000	15037	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		15750.00000	15860	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		14445.00000	14282	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		14258.00000	14359	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		15990.00000	15818	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11551.00000	11636	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		19389.00000	19200	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		19006.00000	19134	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		11660.00000	11514	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.70800	8.71600		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		17991.00000	18077	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		18443.00000	18303	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18690.00000	18779	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	8.75	Put		17729.00000	17591	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		19405.00000	19497	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		17033.00000	16898	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15359.00000	15434	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		21489.00000	21338	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		22427.00000	22530	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		14432.00000	14309	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.82000	8.85000		7.90	10.00	4.00
R157 On 02/11/2006 Bond Future	8.75	Call		11889.00000	12689	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19080.00000	17728	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		21565.00000	22758	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10881.00000	9922	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		8955.00000	9602	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		23391.00000	21886	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		6536.00000	7041	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		28272.00000	26626	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		118.00000	131	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		82303.00000	80165	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		5512.00000	5953	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		30919.00000	29209	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		7682.00000	8257	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		25761.00000	24184	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		2041.00000	2230	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		46014.00000	44052	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		581.00000	642	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		63478.00000	61387	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		21.00000	24	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		101869.00000	99720	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		3.00000	3	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		121893.00000	119742	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		163155.00000	161003	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		142324.00000	140172	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		33959.00000	35498	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		5735.00000	5122	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		48175.00000	49976	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2739.00000	2389	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		63536.00000	65507	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1209.00000	1028	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		4610.00000	4990	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		33702.00000	31931	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.84500	8.84400		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		23435.00000	23308	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 01/02/2007 Bond Future	8.75	Put		30041.00000	29984	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		33127.00000	32990	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		22263.00000	22197	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		20106.00000	19985	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		33792.00000	33741	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4291.00000	4233	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		72783.00000	72795	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		13052.00000	12949	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		44668.00000	44634	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		59229.00000	59093	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		11048.00000	10983	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		17062.00000	16947	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		37880.00000	37835	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		18548.00000	18430	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		35794.00000	35745	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		15649.00000	15537	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		40053.00000	40011	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		9698.00000	9607	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		52233.00000	52212	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		5545.00000	5478	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		66552.00000	66554	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2817.00000	2773	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		82644.00000	82669	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1447.00000	1418	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		100449.00000	100491	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		689.00000	672	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		119231.00000	119284	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		303.00000	295	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		138756.00000	138817	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		44289.00000	44150	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16275.00000	16207	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		56649.00000	56512	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		11799.00000	11732	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		69852.00000	69721	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8472.00000	8411	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.80100	8.83600		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		31861.00000	33005	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		34329.00000	33074	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		38787.00000	40090	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		27626.00000	26529	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		30255.00000	31360	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		36161.00000	34867	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		28700.00000	29765	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		38056.00000	36722	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		22989.00000	23899	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		46274.00000	44785	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.78500	8.82000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		24115.00000	25268	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		25454.00000	24263	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		37635.00000	38748	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		42330.00000	41098	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		36088.00000	37169	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		44149.00000	42886	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		30293.00000	31250	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		51943.00000	50556	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		45956.00000	47225	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		33991.00000	32916	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.57400	8.61400		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		16590.00000	18256	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		28986.00000	26325	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		30572.00000	33061	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		16044.00000	14206	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		8648.00000	9685	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		43283.00000	39994	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		7156.00000	8053	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		47451.00000	44022	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		5904.00000	6673	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		51900.00000	48342	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		2445.00000	2814	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		71657.00000	67699	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		615.00000	723	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		99805.00000	95587	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		107.00000	129	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		130383.00000	126078	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		16.00000	19	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		162534.00000	158211	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		2.00000	2	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		195970.00000	191644	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		230680.00000	226353	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		48700.00000	51893	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		8181.00000	7049	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		266707.00000	262380	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.56900	8.61200		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		33134.00000	35199	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		45244.00000	42682	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		47244.00000	49810	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		32583.00000	30522	13.45	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Call		23228.00000	24874	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		57444.00000	54464	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		21040.00000	22581	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		60882.00000	57797	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		19096.00000	20536	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		64604.00000	61416	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		12460.00000	13514	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		81038.00000	77464	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		6640.00000	7287	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		104998.00000	101018	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		3081.00000	3427	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		132312.00000	128031	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1422.00000	1598	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		162664.00000	158213	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		594.00000	674	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		195035.00000	190488	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		223.00000	255	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		229104.00000	224509	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		75.00000	86	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		264690.00000	260075	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		63720.00000	66736	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		23211.00000	21599	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.55800	8.60200		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		48103.00000	50401	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		53676.00000	51261	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		58606.00000	61218	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		42963.00000	40862	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		45656.00000	47874	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		56626.00000	54131	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		43282.00000	45421	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		59687.00000	57113	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		34533.00000	36358	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		73065.00000	70177	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.54400	8.58900		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		56618.00000	59022	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		60776.00000	58380	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		67012.00000	69692	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		50081.00000	47961	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		54166.00000	56501	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		63689.00000	61224	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		51776.00000	54041	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		66700.00000	64165	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		42832.00000	44819	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		79743.00000	76930	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			8.96200	8.97600		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		928.00000	949	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5552.00000	5401	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		642.00000	657	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6501.00000	6344	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		776.00000	794	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6017.00000	5863	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		213.00000	217	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9168.00000	9000	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		51.00000	52	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12115.00000	11944	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		8.00000	8	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		15195.00000	15024	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		18325.00000	18153	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		21474.00000	21302	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		24637.00000	24465	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		27814.00000	27643	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		37429.00000	37257	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		34210.00000	34038	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		31005.00000	30833	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.04000	9.06300		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2803.00000	2878	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5935.00000	5781	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2592.00000	2663	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6226.00000	6067	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2391.00000	2458	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6527.00000	6364	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1845.00000	1900	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7489.00000	7315	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1126.00000	1164	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9292.00000	9100	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		627.00000	651	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11323.00000	11117	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		313.00000	326	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13549.00000	13332	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		165.00000	172	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15951.00000	15728	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		82.00000	85	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		18427.00000	18201	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		38.00000	40	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20952.00000	20724	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		17.00000	17	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23509.00000	23280	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		31286.00000	31056	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		3.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28680.00000	28451	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		7.00000	7	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26087.00000	25857	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.04200	9.07100		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5139.00000	5240	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5301.00000	5178	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5937.00000	6049	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4553.00000	4440	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4950.00000	5049	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5500.00000	5374	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4766.00000	4862	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5704.00000	5575	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4075.00000	4161	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6564.00000	6425	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.99200	9.02400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6232.00000	6309	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6362.00000	6266	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6367.00000	6446	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6226.00000	6131	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6099.00000	6175	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6501.00000	6403	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5584.00000	5655	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		7074.00000	6972	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6925.00000	7009	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5699.00000	5608	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.80100	8.83200		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		9901.00000	10586	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		14585.00000	13502	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		17781.00000	18788	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8273.00000	7512	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		7513.00000	8071	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		17947.00000	16738	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		5534.00000	5974	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		21761.00000	20433	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		6473.00000	6971	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		19799.00000	18529	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		4693.00000	5078	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		23832.00000	22450	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1803.00000	1975	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		35668.00000	34072	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		545.00000	603	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		49409.00000	47700	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		124.00000	138	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		64268.00000	62515	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		24.00000	27	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		79736.00000	77971	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		4.00000	4	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		95575.00000	93808	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		111729.00000	109962	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		128192.00000	126424	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		27784.00000	29070	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4343.00000	3861	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.80400	8.83800		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		18141.00000	18977	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		23059.00000	21999	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		25899.00000	26934	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		16926.00000	16065	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		15514.00000	16268	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		26058.00000	24916	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		13119.00000	13792	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		29330.00000	28107	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		14287.00000	15000	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		27660.00000	26477	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		12011.00000	12643	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		31071.00000	29807	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		7391.00000	7835	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40850.00000	39397	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		4139.00000	4421	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		52258.00000	50644	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2086.00000	2247	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		65133.00000	63398	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1051.00000	1139	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		79299.00000	77491	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		490.00000	535	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		94217.00000	92365	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		211.00000	231	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		109701.00000	107825	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		83.00000	92	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		125626.00000	123738	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		34862.00000	36077	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		12246.00000	11564	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.79700	8.83100		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		26006.00000	26892	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		27697.00000	26728	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		31528.00000	32534	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		22374.00000	21524	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		24724.00000	25579	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		29150.00000	28151	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		23481.00000	24306	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		30652.00000	29623	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		18908.00000	19616	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		37155.00000	36008	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.78400	8.81900		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		30505.00000	31418	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		31518.00000	30564	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		29242.00000	30130	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		32926.00000	31947	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		28012.00000	28874	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		34377.00000	33372	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		23416.00000	24176	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		40594.00000	39488	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		35873.00000	36888	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		26291.00000	25439	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.75000	8.78600		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		9121.00000	10200	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		11550.00000	10200	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		5230.00000	5947	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		17868.00000	16156	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		6365.00000	7196	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		15584.00000	13986	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		4248.00000	4858	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		20322.00000	18502	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		3411.00000	3922	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		22935.00000	21017	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		940.00000	1111	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		37965.00000	35707	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		184.00000	222	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		55125.00000	52735	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		25.00000	30	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		73310.00000	70887	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		2.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		92070.00000	89642	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		111301.00000	108872	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		130997.00000	128568	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		171826.00000	169397	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		151168.00000	148739	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.75300	8.79100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		16111.00000	17301	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		18838.00000	17501	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		11869.00000	12832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		24663.00000	23099	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		13190.00000	14227	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		22613.00000	21123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		10641.00000	11531	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		26822.00000	25184	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		9503.00000	10322	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		29086.00000	27378	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		25031.00000	26600	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11286.00000	10327	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		5082.00000	5587	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		41912.00000	39890	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		2439.00000	2716	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		56920.00000	54669	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1042.00000	1174	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		73585.00000	71190	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		392.00000	448	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		91423.00000	88951	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		129.00000	150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		110082.00000	107574	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		169447.00000	166919	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9.00000	11	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		149157.00000	146631	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		37.00000	43	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		129358.00000	126837	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.74400	8.78300		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		22447.00000	23752	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		21334.00000	20080	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		20857.00000	22102	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		23022.00000	21707	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		19338.00000	20522	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		24796.00000	23420	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		13976.00000	14920	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		32755.00000	31140	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		29501.00000	31047	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		15422.00000	14408	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.72900	8.76900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		25807.00000	27097	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		27037.00000	25736	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		27387.00000	28727	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		25386.00000	24136	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		24283.00000	25522	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		28757.00000	27406	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		18754.00000	19793	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		36352.00000	34800	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		34256.00000	35796	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		19475.00000	18424	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.73200	8.76800		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		14258.00000	15406	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		15535.00000	14126	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		10946.00000	11902	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		19363.00000	17761	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		9485.00000	10346	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		21498.00000	19802	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		6949.00000	7631	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		26211.00000	24336	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		8153.00000	8922	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23781.00000	21994	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		24790.00000	26400	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8535.00000	7588	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		2743.00000	3064	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		40458.00000	38222	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		843.00000	958	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		57491.00000	55048	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		194.00000	224	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		76269.00000	73741	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		38.00000	44	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		96049.00000	93498	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		6.00000	7	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		116478.00000	113922	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		137473.00000	134916	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		181157.00000	178600	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		159029.00000	156472	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.73200	8.77000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		25459.00000	26736	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		26862.00000	25470	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		21935.00000	23097	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		30397.00000	28891	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		20277.00000	21382	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		32295.00000	30731	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		17175.00000	18164	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		36359.00000	34679	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		18690.00000	19737	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		34282.00000	32660	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		35594.00000	37142	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		19658.00000	18538	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		10827.00000	11538	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		48244.00000	46287	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		6231.00000	6699	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		62349.00000	60149	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3219.00000	3495	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		78519.00000	76127	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1659.00000	1814	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		96636.00000	94122	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		791.00000	871	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		115952.00000	113364	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		347.00000	385	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		136217.00000	133587	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		51.00000	58	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		178972.00000	176310	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		140.00000	156	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		157258.00000	154605	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.72400	8.76300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		33831.00000	35165	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		34733.00000	33358	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		35515.00000	36892	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		32954.00000	31623	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		32195.00000	33485	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		36576.00000	35157	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		26134.00000	27250	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		44605.00000	43012	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		42713.00000	44264	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		26475.00000	25316	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.71200	8.75200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		39587.00000	40970	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		39724.00000	38360	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		41248.00000	42669	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		37965.00000	36638	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		37965.00000	39311	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		41540.00000	40137	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		48274.00000	49845	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		31473.00000	30296	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		31875.00000	33069	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		49367.00000	47813	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.71000	8.74700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		6800.00000	8158	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6587.00000	5307	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		3813.00000	4731	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		10749.00000	9031	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		1901.00000	2445	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		16067.00000	13974	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		2734.00000	3454	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		13275.00000	11358	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		1279.00000	1677	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		19090.00000	16850	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		832.00000	1111	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		22308.00000	19950	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		104.00000	149	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		36443.00000	33852	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		3.00000	5	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		55393.00000	52758	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		74977.00000	72340	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		95120.00000	92483	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		115834.00000	113197	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		137140.00000	134502	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		159054.00000	156417	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		18961.00000	21240	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1213.00000	855	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.70800	8.74700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		18968.00000	20344	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		18757.00000	17378	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		15699.00000	16911	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		22571.00000	21029	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		12814.00000	13866	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		26848.00000	25145	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		14209.00000	15340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		24652.00000	23029	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		11515.00000	12488	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		29158.00000	27377	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		10308.00000	11206	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		31582.00000	29725	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		6369.00000	6990	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		42361.00000	40227	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		3178.00000	3531	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		58026.00000	55625	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1418.00000	1595	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		75646.00000	73069	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		561.00000	639	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		94710.00000	92034	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		195.00000	225	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		114824.00000	112099	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		59.00000	69	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		135742.00000	132998	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		16.00000	18	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		157346.00000	154594	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		28774.00000	30550	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		11186.00000	10208	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		4.00000	4	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		179593.00000	176839	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.70200	8.74100		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		25041.00000	26424	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		24412.00000	23066	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		26787.00000	28232	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		22678.00000	21392	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		23364.00000	24686	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		26234.00000	24826	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		17358.00000	18437	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		34415.00000	32763	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		34441.00000	36127	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		16594.00000	15549	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.69100	8.73100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		29307.00000	30737	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		27993.00000	26647	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		31033.00000	32516	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		26273.00000	24980	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		27639.00000	29015	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		29789.00000	28389	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		21548.00000	22711	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		37739.00000	36127	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		38494.00000	40186	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		20129.00000	19045	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for Derivatives:</b>							10.00	2,370.00

**Grand Total:** 10.00 2,370.00