

Daily MTM Report

Daily summary for 26/09/2006

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			8.58000	8.65000			0.00	0.00
R157 On 15/09/2015 Bond			8.58000	8.68000			0.00	0.00
R186 On 21/12/2026 Bond			8.34500	8.45500			0.00	0.00
R194 On 28/02/2008 Bond			8.73000	8.80000			0.00	0.00
R201 On 21/12/2014 Bond			8.58000	8.68000			0.00	0.00
R203 On 15/09/2017 Bond			8.52000	8.62000			0.00	0.00
R204 On 21/12/2018 Bond			8.49000	8.59000			0.00	0.00
R207 On 15/01/2020 Bond			8.46300	8.56400			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			237.39700	236.28300		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		63133.00000	74048	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		303.00000	78	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.44400	241.40500		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		114438.00000	124647	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		388.00000	207	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			247.72300	246.76600		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		119335.00000	128406	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1675.00000	1176	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			253.13400	252.21000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		120995.00000	129387	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3895.00000	3047	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.16000	9.21800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.01400	9.08600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.72600	8.82200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.07900	9.11200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.97600	9.04900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.94100	9.03000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.85400	8.94200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.83900	8.93000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.31300	8.30400		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.70600	8.71400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4182.00000	4163	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			9.09600	9.11800		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3975.00000	3921	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			9.26500	9.30200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4471.00000	4384	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		80.00000	83	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.25600	9.30300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4555.00000	4449	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		162.00000	169	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.19600	9.25600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4865.00000	4725	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		265.00000	281	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.19200	9.23600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25546.00000	25397	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21303.00000	21262	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.11700	9.15600		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34806.00000	34086	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		104.00000	82	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.17200	9.22200		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		14096.00000	13423	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10061.00000	10296	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.17500	9.23500		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		15456.00000	14787	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15731.00000	16153	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.15400	9.22300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		18259.00000	17536	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18752.00000	19285	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.08800	9.15200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		75685.00000	73236	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			9.10200	9.17000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		10490.00000	9132	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		13672.00000	15026	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.09200	9.16300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		13948.00000	12555	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		17408.00000	18847	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.07100	9.14200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		16470.00000	15100	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		20767.00000	22231	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.89000	8.97300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		112574.00000	107464	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			8.88700	8.97500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		11205.00000	8520	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		12840.00000	15923	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.86900	8.96100		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		14369.00000	11599	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		16918.00000	20187	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.84400	8.93900		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		16610.00000	13807	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		20600.00000	24043	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.49700	7.49800		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73900	7.76400		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.99600	8.03800		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.91700	7.94200		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.21500	8.24200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.44600	8.47500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.28700	8.30700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.51800	8.53700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.71600	8.73400		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.63100	8.65000		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.55	Call		4892.00000	4853	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8365.00000	7667	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		8472.00000	8543	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5012.00000	4424	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		14450.00000	14703	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2399.00000	1993	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		4176.00000	4120	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9391.00000	8676	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1633.00000	1545	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		15607.00000	14860	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3533.00000	3462	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10493.00000	9763	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		479.00000	423	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		23298.00000	22582	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		98.00000	78	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		31847.00000	31168	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		17.00000	12	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		40783.00000	40119	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		49874.00000	49214	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		59067.00000	58408	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		68351.00000	67692	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		0.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		77727.00000	77068	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		21601.00000	22022	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		1041.00000	803	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.59600	8.66400		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		13257.00000	14314	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		10464.00000	9305	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		9826.00000	10688	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		13542.00000	12189	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		18334.00000	19622	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7470.00000	6543	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9056.00000	9870	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		14407.00000	13006	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8316.00000	9082	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		15306.00000	13856	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5725.00000	6306	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		19296.00000	17662	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3321.00000	3698	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		25187.00000	23349	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1729.00000	1947	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		31967.00000	29970	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		899.00000	1018	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		39586.00000	37490	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		433.00000	492	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		47647.00000	45491	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		193.00000	219	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		56013.00000	53825	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		30.00000	34	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		73303.00000	71092	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		79.00000	90	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		64585.00000	62381	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		24145.00000	25636	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5284.00000	4560	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.57100	8.62900		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		15944.00000	16765	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		13781.00000	12832	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		12989.00000	13694	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		16931.00000	15866	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		16742.00000	17592	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		13059.00000	12140	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		17562.00000	18443	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		12363.00000	11473	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		21075.00000	22073	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		9833.00000	9061	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.53500	8.59100		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		16767.00000	17435	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		19355.00000	18431	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		19575.00000	20323	4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.70	Put		16485.00000	15642	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		20318.00000	21087	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15815.00000	14992	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21078.00000	21867	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		15164.00000	14361	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		24279.00000	25149	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12742.00000	12020	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.58700	8.68000		7.90	12.00	39.00
R157 On 02/11/2006 Bond Future	8.65	Call		12664.00000	15498	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		14843.00000	10905	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		16523.00000	19940	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		11457.00000	8102	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		28550.00000	33290	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5609.00000	3577	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		9391.00000	11653	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		18871.00000	14360	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		166.00000	216	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		70095.00000	63373	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		7978.00000	9966	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		21129.00000	16345	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		10953.00000	13498	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		16776.00000	12548	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		3027.00000	3895	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		34744.00000	28840	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		856.00000	1120	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		51497.00000	44988	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		27.00000	33	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		89618.00000	82852	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		3.00000	4	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		109637.00000	102866	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		150898.00000	144126	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		130067.00000	123295	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		42964.00000	48662	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2484.00000	1410	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		58660.00000	64945	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		967.00000	480	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		74925.00000	81503	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		342.00000	147	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		6715.00000	8443	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		23551.00000	18507	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.58800	8.68900		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		24275.00000	27580	7.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.65	Put		27042.00000	23165	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		5540.00000	6665	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		63114.00000	57056	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		16103.00000	18615	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		36800.00000	32130	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		22489.00000	25635	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		28815.00000	24779	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		67045.00000	72654	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		7946.00000	6372	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.75	Call		28063.00000	31682	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		23751.00000	20187	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		38873.00000	43225	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		17091.00000	14260	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		20776.00000	23763	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		30675.00000	26479	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		19138.00000	21966	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		32623.00000	28268	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		12129.00000	14182	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		43745.00000	38615	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		7091.00000	8456	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		57179.00000	51361	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3692.00000	4503	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		72599.00000	66228	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1916.00000	2371	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		89999.00000	83272	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		919.00000	1152	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		108542.00000	101593	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		406.00000	515	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		127939.00000	120866	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		51059.00000	56049	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		12127.00000	9934	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		64305.00000	69822	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		8536.00000	6870	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		78249.00000	84188	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		5950.00000	4706	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.57600	8.67400		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		33567.00000	36937	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		31767.00000	28325	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		35308.00000	38794	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		30058.00000	26732	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		37101.00000	40703	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		28413.00000	25202	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		44775.00000	48833	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		22458.00000	19703	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		27125.00000	30033	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		39254.00000	35350	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.55900	8.65800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		41026.00000	44402	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		38188.00000	34842	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		42721.00000	46188	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		36516.00000	33261	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		29608.00000	33436	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		20048.00000	17154	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		34648.00000	37657	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		45399.00000	41686	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		51777.00000	55699	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		28914.00000	26113	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.34500	8.45800		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		22672.00000	29154	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		18054.00000	11974	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		40082.00000	49092	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		8540.00000	4988	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		12221.00000	16480	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		29843.00000	21539	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		10187.00000	13910	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		33468.00000	24630	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		8443.00000	11659	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		37425.00000	28079	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		3523.00000	5080	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		55721.00000	44716	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		863.00000	1300	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		83040.00000	70914	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		139.00000	214	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		113401.00000	100914	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		17.00000	26	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		145522.00000	132969	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		178956.00000	166395	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		213666.00000	201103	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		61169.00000	71943	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3637.00000	1848	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		249693.00000	237131	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.33800	8.44900		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		40761.00000	47121	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		35183.00000	29262	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		29268.00000	34481	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		45797.00000	38729	12.65	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.75	Call		56802.00000	64492	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		24454.00000	19863	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		26685.00000	31602	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		48839.00000	41476	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		24354.00000	28977	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		52174.00000	44516	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		16264.00000	19742	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		67154.00000	58351	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		8932.00000	11143	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		89603.00000	79534	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4281.00000	5509	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		115824.00000	104771	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2008.00000	2640	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		145562.00000	133914	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		849.00000	1139	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		177602.00000	165612	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		321.00000	438	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		211514.00000	199351	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		108.00000	150	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		247035.00000	234796	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		75022.00000	83840	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		16825.00000	13362	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.32500	8.43400		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		51316.00000	57404	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		49569.00000	43648	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		56757.00000	63259	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		44177.00000	38671	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		68493.00000	75805	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		34697.00000	30001	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		54000.00000	60295	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		46817.00000	41104	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		41347.00000	46599	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		61726.00000	54969	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.31100	8.42000		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		60197.00000	66389	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		56938.00000	51173	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		62854.00000	69223	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		54193.00000	48605	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		65572.00000	72117	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		51547.00000	46135	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		77025.00000	84258	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		41909.00000	37186	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		50192.00000	55672	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		68920.00000	62443	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			8.77500	8.86500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1087.00000	1337	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		4349.00000	3492	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		746.00000	926	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5242.00000	4317	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		905.00000	1119	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4784.00000	3892	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		236.00000	298	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7829.00000	6785	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		52.00000	65	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10754.00000	9662	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		7.00000	9	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13832.00000	12728	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		16963.00000	15857	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		20112.00000	19006	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		23275.00000	22169	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		26452.00000	25346	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		36067.00000	34960	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		32848.00000	31742	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		29643.00000	28537	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.82900	8.89500		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3367.00000	3607	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4819.00000	4399	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3125.00000	3354	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5080.00000	4647	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2894.00000	3110	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5350.00000	4906	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2261.00000	2441	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6226.00000	5745	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1411.00000	1536	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7897.00000	7361	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		805.00000	883	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9822.00000	9239	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		411.00000	455	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11968.00000	11352	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		219.00000	243	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14325.00000	13688	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		109.00000	121	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		16775.00000	16126	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		51.00000	56	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		19285.00000	18630	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		22.00000	25	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21835.00000	21176	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		29607.00000	28946	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		3.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		27002.00000	26341	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		9.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24410.00000	23750	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.81600	8.84800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4756.00000	4830	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5517.00000	5342	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5529.00000	5615	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4738.00000	4575	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5733.00000	5822	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4555.00000	4396	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5943.00000	6035	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4377.00000	4221	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6824.00000	6929	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3712.00000	3568	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.76000	8.76900		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6165.00000	6150	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6269.00000	6204	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6718.00000	6705	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5733.00000	5671	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6861.00000	6848	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5604.00000	5542	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7006.00000	6993	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5477.00000	5416	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7603.00000	7592	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4989.00000	4929	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.58500	8.69000		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		9810.00000	12396	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		12116.00000	8636	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		8485.00000	10813	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		13682.00000	9943	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		12807.00000	15914	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		9362.00000	6403	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		22259.00000	26537	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4622.00000	2834	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		7277.00000	9352	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		15375.00000	11384	7.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.50	Call		6186.00000	8016	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		17197.00000	12961	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2371.00000	3193	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		28107.00000	22862	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		691.00000	954	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		41426.00000	35624	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		145.00000	201	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		56160.00000	50151	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		25.00000	34	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		71607.00000	65550	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		87445.00000	81380	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		103600.00000	97535	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		120063.00000	113997	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		33637.00000	38759	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2067.00000	1122	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.58300	8.68400		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		18833.00000	21484	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		20750.00000	17692	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		17420.00000	19941	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		22165.00000	18977	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		21835.00000	24744	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		18126.00000	15325	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		30502.00000	34009	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		12903.00000	10700	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		16067.00000	18458	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		23651.00000	20333	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		14776.00000	17037	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		25209.00000	21760	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		9302.00000	10932	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		34134.00000	30054	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5337.00000	6407	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		44829.00000	40190	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2755.00000	3385	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		57176.00000	52096	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1404.00000	1752	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		71026.00000	65663	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		660.00000	835	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		85760.00000	80226	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		285.00000	365	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		101148.00000	95519	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		113.00000	146	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		117029.00000	111352	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		40292.00000	44314	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		9049.00000	7361	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.57300	8.67100		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		27306.00000	29986	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		25709.00000	22971	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		28692.00000	31463	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		24351.00000	21703	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		30119.00000	32979	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		23042.00000	20484	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		36218.00000	39435	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		18296.00000	16094	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		22169.00000	24489	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		31649.00000	28550	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.56000	8.65800		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		31928.00000	34593	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		29670.00000	27040	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		26860.00000	29229	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		35415.00000	32489	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		33277.00000	36017	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		28338.00000	25783	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		34659.00000	37473	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		27049.00000	24567	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		40505.00000	43610	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		22300.00000	20110	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.52500	8.62800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		10172.00000	13898	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		8670.00000	5320	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		8491.00000	11793	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		10408.00000	6635	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		6999.00000	9883	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		12351.00000	8159	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		14094.00000	18642	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		5801.00000	3274	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		5695.00000	8173	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		14497.00000	9900	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1638.00000	2533	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		27941.00000	21761	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		316.00000	514	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		44536.00000	37659	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		39.00000	64	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		62603.00000	55553	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		3.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		81349.00000	74276	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		100580.00000	93505	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		120275.00000	113200	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		161105.00000	154029	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		140446.00000	133371	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.52300	8.62400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		16257.00000	19591	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		17877.00000	14369	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		14697.00000	17813	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		19703.00000	15978	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		21526.00000	25509	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		13079.00000	10220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		17916.00000	21467	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		16165.00000	12875	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		13235.00000	16136	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		21644.00000	17703	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		32143.00000	37116	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		7223.00000	5355	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		7378.00000	9270	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		33035.00000	28084	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3686.00000	4775	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		46992.00000	41240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1633.00000	2180	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		63002.00000	56708	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		635.00000	873	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		80491.00000	73888	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		215.00000	304	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		98993.00000	92240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		3.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		158274.00000	151434	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		16.00000	23	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		137989.00000	131155	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		63.00000	91	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		118209.00000	111396	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.51200	8.61000		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		24768.00000	28365	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		18803.00000	15850	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		18320.00000	21276	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		25677.00000	22082	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		26562.00000	30318	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		17304.00000	14509	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		28427.00000	32339	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		15891.00000	13253	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		36560.00000	41068	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		11057.00000	9014	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.49600	8.59500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		23395.00000	26457	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		29657.00000	26192	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		29810.00000	33391	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		22949.00000	20003	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		31557.00000	35266	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		21451.00000	18633	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		33359.00000	37196	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		20023.00000	17333	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		41104.00000	45430	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		14988.00000	12787	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.49300	8.59600		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		13556.00000	17041	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		13268.00000	9282	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		11762.00000	14918	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		15089.00000	10774	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		19785.00000	24233	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		8761.00000	5738	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		15495.00000	19308	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		11610.00000	7951	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		10116.00000	12946	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		17076.00000	12436	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		32638.00000	38406	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		4082.00000	2378	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		4130.00000	5515	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		29543.00000	23457	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1277.00000	1761	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		45622.00000	38636	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		284.00000	397	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		64056.00000	56699	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		50.00000	69	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		83760.00000	76307	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		6.00000	8	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		104176.00000	96707	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		125171.00000	117700	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		168855.00000	161384	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		146727.00000	139256	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.48800	8.58900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		25566.00000	29102	10.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.60	Put		24781.00000	21071	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		23700.00000	27071	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		26489.00000	22615	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		31580.00000	35594	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		20181.00000	16949	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		27503.00000	31200	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		23162.00000	19614	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		21906.00000	25113	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		28287.00000	24248	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		43020.00000	47752	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		14283.00000	11769	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		14218.00000	16602	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		38833.00000	33971	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		8449.00000	10072	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		51765.00000	46142	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4517.00000	5509	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		67015.00000	60762	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2375.00000	2943	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		84549.00000	77871	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1151.00000	1447	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		103510.00000	96560	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		511.00000	652	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		123580.00000	116474	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		77.00000	100	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		166195.00000	158972	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		208.00000	267	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		144523.00000	137337	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.47700	8.57600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		31511.00000	34775	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		36898.00000	33137	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		38423.00000	42155	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		29720.00000	26426	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		40273.00000	44121	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		28091.00000	24913	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		42171.00000	46134	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		26527.00000	23464	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		50218.00000	54631	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		20895.00000	18283	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.46400	8.56300		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		37554.00000	40889	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		41967.00000	38355	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		44371.00000	48098	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		34867.00000	31646	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		46175.00000	49999	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		33234.00000	30110	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	8.80	Call		48018.00000	51938	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		31656.00000	28629	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		55764.00000	60062	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		25885.00000	23236	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.46400	8.56900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		5486.00000	9536	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		6866.00000	3254	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		3974.00000	7292	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		8999.00000	4655	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		9491.00000	14923	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		3642.00000	1413	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		14683.00000	21178	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		1683.00000	517	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		7327.00000	12095	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		5082.00000	2188	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		2779.00000	5391	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		11469.00000	6420	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		448.00000	1088	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		24001.00000	16981	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		17.00000	51	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		42620.00000	34994	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		0.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		62191.00000	54531	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		82334.00000	74672	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		103048.00000	95387	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		124353.00000	116692	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		146268.00000	138607	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		30658.00000	38214	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		123.00000	18	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.45800	8.56000		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18175.00000	21845	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		18895.00000	15188	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16485.00000	19925	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		20815.00000	16877	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		21859.00000	25987	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		15417.00000	12169	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		25935.00000	30511	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		12410.00000	9608	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		19967.00000	23867	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		17096.00000	13619	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		14898.00000	18108	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		22857.00000	18690	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9559.00000	11891	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		32236.00000	27192	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4997.00000	6404	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		46531.00000	40561	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2331.00000	3077	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		63245.00000	56614	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		960.00000	1304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		81796.00000	74763	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		346.00000	483	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		101661.00000	94421	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		108.00000	155	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		122477.00000	115147	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		29.00000	43	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		144045.00000	136682	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		37679.00000	43257	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		6777.00000	4978	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		7.00000	10	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		166282.00000	158908	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.44800	8.54800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		22980.00000	26445	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		26412.00000	22707	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		30221.00000	34348	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		19467.00000	16423	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		32207.00000	36496	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		17955.00000	15072	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		34261.00000	38709	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		16528.00000	13805	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		43113.00000	48163	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		11642.00000	9520	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.43600	8.53700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		27444.00000	31000	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		30064.00000	26444	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		34587.00000	38704	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		23165.00000	20106	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		36518.00000	40773	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		21632.00000	18710	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		38505.00000	42896	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		20173.00000	17387	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		46986.00000	51896	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		15049.00000	12782	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:							12.00	2,395.00

Grand Total: 12.00 2,395.00