



# Daily MTM Report

Daily summary for 28/09/2006

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			8.56000	8.44000			0.00	0.00
R157 On 15/09/2015 Bond			8.56000	8.44000			0.00	0.00
R186 On 21/12/2026 Bond			8.31000	8.20000			0.00	0.00
R194 On 28/02/2008 Bond			8.76000	8.59000			0.00	0.00
R201 On 21/12/2014 Bond			8.55500	8.44000			0.00	0.00
R203 On 15/09/2017 Bond			8.49500	8.37500			0.00	0.00
R204 On 21/12/2018 Bond			8.47000	8.34500			0.00	0.00
R207 On 15/01/2020 Bond			8.44400	8.31800			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 02/11/2006 jGovi			237.64000	238.99900		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		90002.00000	76448	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		12.00000	48	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			242.70300	244.06300		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		140713.00000	127200	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		83.00000	170	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			248.00800	249.29800		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		143659.00000	131124	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		679.00000	1044	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			253.44700	254.63400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		143420.00000	132254	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		2080.00000	2784	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.05200	8.97800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.91700	8.84600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.60600	8.55900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.04100	8.98500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.88000	8.81600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.84800	8.78000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.75800	8.69600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.73700	8.67700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.32100	8.31300		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.69300	8.68200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4105.00000	4131	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			9.07900	9.02900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3764.00000	3880	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		36.00000	30	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.23700	9.15900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4145.00000	4319	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		101.00000	86	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.16800	9.10400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4121.00000	4256	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		211.00000	191	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.13400	9.03200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4360.00000	4584	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		344.00000	302	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.08100	9.03400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25174.00000	25211	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21427.00000	21347	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.04700	8.98400		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		31733.00000	32832	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		116.00000	86	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.08600	9.00900		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		11846.00000	12509	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		11684.00000	10945	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.07100	8.98400		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		13148.00000	13829	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		17998.00000	17090	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.03400	8.94000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		15714.00000	16457	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		21368.00000	20393	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			8.96400	8.89300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		65739.00000	68460	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN05 On 01/02/2007 jNote			8.97300	8.89900		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		6128.00000	7071	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		20167.00000	18130	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			8.95600	8.88200		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		9264.00000	10303	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		23988.00000	22044	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			8.92800	8.85600		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		11669.00000	12715	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		27445.00000	25584	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.79900	8.72800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		97578.00000	101956	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			8.79300	8.72000		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		4850.00000	6217	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		23337.00000	19841	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.77200	8.69900		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		7603.00000	9130	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		27491.00000	24147	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.74300	8.67100		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		9664.00000	11226	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		31429.00000	28174	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.49700	7.49700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.73000	7.73400		0.00	0.00	0.00
JROD On 30/11/2006 jRod			7.98400	7.98900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.91100	7.91400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.21100	8.21400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.44200	8.44700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.28400	8.29000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.51100	8.52100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.70200	8.71900		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.62000	8.49250		4.25	0.00	408.00
R153 On 02/11/2006 Bond Future	8.50	Call		6191.00000	4107	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		5929.00000	8281	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		7141.00000	4853	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		5138.00000	7285	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		11664.00000	8612	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2727.00000	4111	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		18633.00000	14878	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1105.00000	1786	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		2617.00000	1506	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		11114.00000	14439	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		5319.00000	3440	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		6802.00000	9359	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		825.00000	397	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		18167.00000	22175	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		179.00000	69	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		26451.00000	30777	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		31.00000	10	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		35321.00000	39735	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		4.00000	1	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		44399.00000	48832	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		53590.00000	58026	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		62875.00000	67311	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		72251.00000	76687	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		26437.00000	22289	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		401.00000	688	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.57000	8.43900		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		11471.00000	9371	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		11110.00000	13297	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		13312.00000	11014	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		9678.00000	11667	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		17387.00000	14715	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		7244.00000	8859	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		23193.00000	20113	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4979.00000	6186	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		12376.00000	10177	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		10378.00000	12465	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		8217.00000	6523	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		14438.00000	17030	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		5038.00000	3837	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		19554.00000	22640	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2795.00000	2026	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		25683.00000	29201	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1524.00000	1059	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		32861.00000	36683	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		770.00000	512	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		40634.00000	44663	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		359.00000	228	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		48830.00000	52985	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		61.00000	35	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		65984.00000	70245	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		154.00000	93	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		57310.00000	61536	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		29613.00000	26206	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3402.00000	4282	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.53900	8.41300		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		16125.00000	14104	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		13456.00000	15298	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		19514.00000	17241	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		10740.00000	12329	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		20419.00000	18084	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		10126.00000	11653	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		21347.00000	18951	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		9537.00000	11003	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		25278.00000	22645	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		7425.00000	8655	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.49700	8.37900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19712.00000	17921	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		16260.00000	17836	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22824.00000	20865	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		13694.00000	15102	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23643.00000	21642	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		13100.00000	14466	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24479.00000	22436	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		12524.00000	13848	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		27976.00000	25773	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		10398.00000	11563	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.57500	8.45750		7.90	8.00	45.00
R157 On 02/11/2006 Bond Future	8.45	Call		12449.00000	8445	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		13002.00000	17631	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Call		18786.00000	13599	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		8326.00000	11772	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		21197.00000	15641	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		7094.00000	10171	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		26410.00000	20175	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		5062.00000	7459	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		41246.00000	33760	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		2024.00000	3170	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		16518.00000	11717	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		9716.00000	13547	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		460.00000	194	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		54107.00000	62474	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		14403.00000	9997	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		11271.00000	15498	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.25	Call		6281.00000	3833	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		21716.00000	27901	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		2055.00000	1065	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		36413.00000	44056	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		81.00000	28	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		73390.00000	81970	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		10.00000	3	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		93362.00000	101987	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		134616.00000	143249	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		113786.00000	122418	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		57484.00000	49323	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		722.00000	1193	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		74195.00000	65726	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		220.00000	384	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		90926.00000	82343	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		60.00000	110	8.83	0.00	0.00
R157 On 01/02/2007 Bond Future			8.56500	8.44000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		23370.00000	19128	7.75	0.00	150.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.40	Put		26261.00000	30999	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		31359.00000	26292	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		19880.00000	23792	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		33538.00000	28274	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		18500.00000	22215	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		9063.00000	6876	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		48831.00000	55623	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		81659.00000	73897	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		4754.00000	5972	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.75	Call		38093.00000	32448	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		15975.00000	19310	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		50647.00000	44163	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		11060.00000	13555	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		29249.00000	24383	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		21343.00000	25457	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		27211.00000	22550	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		22890.00000	27209	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		18195.00000	14592	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		32005.00000	37382	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		11291.00000	8717	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		43573.00000	49979	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		6307.00000	4650	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		57409.00000	64732	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		3454.00000	2447	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		73732.00000	81704	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1749.00000	1187	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		91566.00000	99984	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		815.00000	529	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		110543.00000	119237	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		64299.00000	57141	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7561.00000	9383	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		78716.00000	71042	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5142.00000	6447	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		93572.00000	85512	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3467.00000	4387	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.55100	8.42700		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		35309.00000	30741	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		30175.00000	34312	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		42922.00000	37765	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		23859.00000	27407	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		44953.00000	39653	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		22439.00000	25844	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		47034.00000	41592	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		21082.00000	24345	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		55829.00000	49842	8.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/05/2007 Bond Future	9.00	Put		16248.00000	18966	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.53100	8.41200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		42817.00000	38488	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		36776.00000	40607	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		50110.00000	45339	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		30480.00000	33869	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		52031.00000	47152	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		29035.00000	32315	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		39888.00000	34544	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		13536.00000	16352	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		62199.00000	56794	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		22544.00000	25298	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.31000	8.19900		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.20	Call		18660.00000	12683	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		18545.00000	25170	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		25061.00000	17855	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		13586.00000	18982	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		40605.00000	31268	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		6891.00000	10156	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		63165.00000	52025	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		2527.00000	3988	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		21704.00000	15106	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		15889.00000	21893	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		9112.00000	5547	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		32213.00000	41250	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		2755.00000	1411	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		55834.00000	67093	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		549.00000	227	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		84715.00000	96995	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		79.00000	26	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		116488.00000	129037	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		7.00000	2	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		149866.00000	162462	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		184569.00000	197171	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		87455.00000	75409	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		827.00000	1383	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		220596.00000	233198	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.30100	8.18800		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		37011.00000	30580	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		35646.00000	41983	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		43349.00000	36284	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		30693.00000	36397	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	8.50	Call		57538.00000	49311	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		22774.00000	27316	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		76598.00000	67131	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		15064.00000	18365	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		40056.00000	33305	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		33025.00000	39043	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		26074.00000	20951	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		47778.00000	55424	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		15445.00000	11914	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		66930.00000	76168	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		8087.00000	5937	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		90445.00000	101063	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		4069.00000	2859	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		118438.00000	129996	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1846.00000	1237	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		149414.00000	161574	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		749.00000	478	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		182757.00000	195254	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		270.00000	163	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		218012.00000	230673	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		97289.00000	86855	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		9906.00000	12241	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.28600	8.17500		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		55240.00000	48541	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		46780.00000	52570	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		67210.00000	59652	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		36625.00000	41554	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		73631.00000	65659	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		32213.00000	36729	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		87253.00000	78499	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		24618.00000	28353	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		70386.00000	62619	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		34365.00000	39086	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.27000	8.16100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		64428.00000	57808	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		54445.00000	60035	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		76135.00000	68797	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		44165.00000	49037	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		79212.00000	71699	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		41840.00000	46537	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		82345.00000	74660	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		39609.00000	44134	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		95411.00000	87064	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		31585.00000	35447	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			8.80200	8.61800		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		2114.00000	1167	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		2336.00000	3655	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		1542.00000	791	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		2999.00000	4513	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		1814.00000	966	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		2654.00000	4071	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		577.00000	236	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		5130.00000	7055	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		152.00000	47	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		7814.00000	9975	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		25.00000	5	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		10811.00000	13057	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		4.00000	1	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		13925.00000	16188	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		17072.00000	19338	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		20235.00000	22501	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		23412.00000	25678	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		33027.00000	35292	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		29808.00000	32074	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		26603.00000	28869	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.85800	8.64100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3976.00000	2957	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		3886.00000	5043	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		4550.00000	3441	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		3456.00000	4524	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		4258.00000	3194	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		3666.00000	4778	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		3192.00000	2307	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		4609.00000	5902	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		2095.00000	1435	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		6034.00000	7551	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		1267.00000	814	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		7737.00000	9461	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		693.00000	413	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		9703.00000	11599	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		386.00000	217	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		11945.00000	13953	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		201.00000	106	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		14320.00000	16402	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		98.00000	49	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		16786.00000	18913	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		45.00000	21	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		19311.00000	21463	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		3.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		27062.00000	29236	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		7.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		24459.00000	26631	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		19.00000	8	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		21873.00000	24039	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.84400	8.61200		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		5629.00000	4702	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		4556.00000	5432	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		6491.00000	5476	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		3866.00000	4654	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		6718.00000	5681	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		3705.00000	4472	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6949.00000	5891	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		3549.00000	4294	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7917.00000	6775	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		2971.00000	3632	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.78400	8.54600		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6743.00000	6065	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		5630.00000	6250	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		7330.00000	6616	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5129.00000	5712	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		7482.00000	6758	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5009.00000	5583	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7635.00000	6902	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		4890.00000	5456	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		8266.00000	7498	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4436.00000	4965	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.55900	8.44200		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.50	Call		11986.00000	8401	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8594.00000	11837	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		15525.00000	11329	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		6319.00000	8951	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		17466.00000	12982	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		5368.00000	7713	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		21653.00000	16643	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		3805.00000	5623	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		33553.00000	27586	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		1513.00000	2374	8.24	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	8.55	Call		13696.00000	9801	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		7392.00000	10324	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		5369.00000	3329	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		16702.00000	21490	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1841.00000	979	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		28173.00000	34139	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		453.00000	200	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		42066.00000	48641	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		87.00000	32	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		57267.00000	64039	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		12.00000	4	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		73051.00000	79871	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		1.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		89199.00000	96025	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		105660.00000	112488	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		46512.00000	40035	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		539.00000	890	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.55500	8.43500		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		21227.00000	17644	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		17508.00000	20777	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		24523.00000	20622	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		15117.00000	18068	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		26257.00000	22201	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		14023.00000	16819	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		29887.00000	25534	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		12027.00000	14525	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		39972.00000	34967	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		8221.00000	10068	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		22846.00000	19102	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		16278.00000	19387	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		14119.00000	11363	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		24799.00000	28895	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		8635.00000	6685	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		33975.00000	38877	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		4790.00000	3544	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		45059.00000	50665	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		2584.00000	1836	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		58053.00000	64158	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		1285.00000	875	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		72234.00000	78676	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		587.00000	382	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		87299.00000	93945	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		245.00000	152	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		103009.00000	109768	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		50941.00000	45419	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5546.00000	6876	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.54200	8.42400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		28694.00000	25218	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		24444.00000	27557	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		34742.00000	30831	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		19417.00000	22094	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		36355.00000	32336	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		18285.00000	20855	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		38006.00000	33882	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		17201.00000	19665	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		44981.00000	40453	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		13330.00000	15390	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.52600	8.41300		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		33336.00000	30058	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		28586.00000	31472	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		39146.00000	35526	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		23582.00000	26127	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		40679.00000	36976	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		22435.00000	24896	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		42244.00000	38458	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		21329.00000	23707	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		48807.00000	44698	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		17297.00000	19352	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.49900	8.37700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		13858.00000	8806	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		5299.00000	8737	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		21328.00000	14877	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		2464.00000	4502	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		18676.00000	12655	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		3231.00000	5700	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		16180.00000	10629	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		4170.00000	7108	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		27018.00000	19843	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1363.00000	2679	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		5238.00000	2733	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		14180.00000	20164	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		1336.00000	545	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		28194.00000	35894	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		214.00000	66	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		45416.00000	53758	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		20.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		64005.00000	72479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		1.00000	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		83219.00000	91708	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		102914.00000	111403	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		143743.00000	152233	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		123084.00000	131574	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.49600	8.37100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		13200.00000	9782	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		21598.00000	26756	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		21720.00000	16927	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		12870.00000	16655	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		25831.00000	20502	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		10193.00000	13440	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		23728.00000	18664	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		11476.00000	14989	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		32679.00000	26598	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		6973.00000	9469	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		28027.00000	22438	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		9018.00000	12006	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		45585.00000	38475	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		3407.00000	4873	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		7237.00000	5066	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		33285.00000	39690	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		3535.00000	2323	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		47646.00000	55011	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		1521.00000	933	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		64118.00000	72108	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		571.00000	325	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		82090.00000	90422	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		12.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		141024.00000	149594	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		51.00000	25	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		120766.00000	129317	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		185.00000	98	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		101073.00000	109563	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.48200	8.35900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		26840.00000	22210	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		17303.00000	20999	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		34921.00000	29499	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		12062.00000	14967	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		37110.00000	31501	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		10958.00000	13675	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		39362.00000	33571	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		9932.00000	12467	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		48939.00000	42482	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		6543.00000	8412	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.46400	8.34500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		31898.00000	27477	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		21567.00000	25090	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		39619.00000	34582	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		16164.00000	19071	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		41684.00000	36499	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		14985.00000	17744	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		43800.00000	38470	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		13870.00000	16484	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		52738.00000	46863	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		10028.00000	12097	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.47200	8.34500		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		9172.00000	5673	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		16239.00000	22082	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		19088.00000	13400	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		7704.00000	11357	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		24119.00000	17642	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		5485.00000	8350	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		21538.00000	15445	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		6520.00000	9767	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		32522.00000	25059	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		3153.00000	5031	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		26818.00000	19984	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		4587.00000	7095	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		48067.00000	39547	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		1165.00000	1987	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		3385.00000	1780	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		29386.00000	37121	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		899.00000	387	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		46327.00000	55156	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		182.00000	64	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		65546.00000	74769	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		26.00000	7	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		85851.00000	95173	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		3.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		106828.00000	116167	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		150510.00000	159851	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		128382.00000	137723	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.46600	8.33700		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		21280.00000	17060	10.47	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	8.25	Put		27678.00000	32841	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		31087.00000	25751	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		19251.00000	23298	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		35568.00000	29812	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		16565.00000	20193	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		33295.00000	27746	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		17866.00000	21701	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		42750.00000	36412	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		13133.00000	16179	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		37903.00000	31947	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		15345.00000	18773	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		55889.00000	48734	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		8933.00000	11162	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		13456.00000	10371	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		38555.00000	44854	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		7726.00000	5683	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		52006.00000	59347	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		4300.00000	3034	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		68257.00000	76374	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		2207.00000	1489	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		86349.00000	95015	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		1039.00000	669	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		105890.00000	114903	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		174.00000	101	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		148075.00000	157386	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		447.00000	273	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		126545.00000	135755	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.45300	8.32600		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		40664.00000	35526	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		28176.00000	32174	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		48753.00000	43022	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		22175.00000	25580	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		50891.00000	45018	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		20834.00000	24097	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		53074.00000	47060	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		19555.00000	22677	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		62220.00000	55670	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		15023.00000	17609	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.43800	8.31400		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		46703.00000	41742	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		33514.00000	37372	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		54502.00000	49055	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		27395.00000	30768	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		56547.00000	50983	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		26004.00000	29258	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		58629.00000	52948	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		24665.00000	27803	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		67304.00000	61175	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		19823.00000	22513	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.44500	8.31700		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		3720.00000	1206	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		8736.00000	15702	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		12042.00000	5920	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		2194.00000	5552	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		18018.00000	10352	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		860.00000	2675	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		14918.00000	7964	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		1405.00000	3931	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		24668.00000	15996	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		281.00000	1089	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		31612.00000	22425	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		75.00000	369	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		21285.00000	13047	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		503.00000	1745	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		336.00000	55	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		24402.00000	33601	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		8.00000	1	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		43662.00000	53135	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		63796.00000	73277	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		84511.00000	93991	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		105816.00000	115296	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		127731.00000	137211	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		49073.00000	39601	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1.00000	10	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.43800	8.30700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		16548.00000	12315	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		20775.00000	26159	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		24155.00000	18708	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		13664.00000	17834	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		28574.00000	22539	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		10844.00000	14426	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		26316.00000	20572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		12196.00000	16068	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		33368.00000	26776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		8477.00000	11501	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	8.75	Call		38499.00000	31391	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		6523.00000	9032	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		30927.00000	24608	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		9606.00000	12904	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		9446.00000	6648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		32530.00000	39348	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		4835.00000	3197	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		47299.00000	55278	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		2193.00000	1355	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		64579.00000	73357	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		872.00000	501	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		83737.00000	92982	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		301.00000	160	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		104220.00000	113696	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		90.00000	44	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		125656.00000	135227	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		52509.00000	44345	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		3157.00000	4610	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		23.00000	10	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		147848.00000	157452	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.42700	8.29700		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		32672.00000	27155	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		17959.00000	21901	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		41551.00000	35201	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		12652.00000	15761	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		43931.00000	37384	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		11532.00000	14445	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		46369.00000	39632	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		10490.00000	13212	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		56648.00000	49217	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		7031.00000	9059	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.41300	8.28700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		37071.00000	31805	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		21787.00000	25604	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		45590.00000	39639	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		16264.00000	19396	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		47854.00000	41740	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		15063.00000	18033	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		50168.00000	43895	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		13931.00000	16741	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		59883.00000	53016	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		10042.00000	12257	8.55	0.00	0.00
TRTI On 02/11/2006 Index Future				0.00000		0.00	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>							8.00	2,401.00

**Grand Total:** 8.00 2,401.00