



# Daily MTM Report

Daily summary for 12/09/2006

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			8.77500	8.80500			0.00	0.00
R157 On 15/09/2015 Bond			8.85000	8.88500			0.00	0.00
R186 On 21/12/2026 Bond			8.64000	8.67000			0.00	0.00
R194 On 28/02/2008 Bond			8.93000	8.96000			0.00	0.00
R201 On 21/12/2014 Bond			8.85000	8.88500			0.00	0.00
R203 On 15/09/2017 Bond			8.80500	8.83500			0.00	0.00
R204 On 21/12/2018 Bond			8.79000	8.82000			0.00	0.00
R207 On 15/01/2020 Bond			8.77000	8.80000			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>Derivatives</b>								
GOVI On 02/11/2006 jGovi			233.92600	233.92600		4.10	10.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		41762.00000	41686	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2502.00000	2426	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			239.43800	239.09200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		92271.00000	95534	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1351.00000	1154	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			244.76200	244.42500		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		97928.00000	100945	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		3678.00000	3325	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			250.28200	249.96100		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		101405.00000	104140	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		6795.00000	6320	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.38600	9.42100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.11100	9.14700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			9.00100	9.02800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.21600	9.24200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.21200	9.24900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.07500	9.10400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.11200	9.14200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.10300	9.13300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.22000	8.22000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.68600	8.69900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4146.00000	4115	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			9.19200	9.22600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4235.00000	4155	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		29.00000	31	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.42500	9.44100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4797.00000	4759	0.37	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/05/2007 jFra	7.50	Put		69.00000	70	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.43400	9.47800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4950.00000	4852	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		133.00000	141	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.49400	9.53200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5513.00000	5423	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		193.00000	202	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.40600	9.44700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26070.00000	25996	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21305.00000	21329	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.30800	9.34100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		38149.00000	37564	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		136.00000	139	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.40800	9.44400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		16875.00000	16448	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		8820.00000	9043	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.43800	9.47600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		18069.00000	17671	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		13973.00000	14263	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.43600	9.47700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		20911.00000	20494	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		16797.00000	17122	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.32600	9.36200		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		83649.00000	82292	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			9.35800	9.39400		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		15501.00000	14667	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		9810.00000	10395	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.35700	9.39300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		18909.00000	18107	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		13260.00000	13877	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.34000	9.37700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		21389.00000	20591	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		16371.00000	17033	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.14600	9.18100		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		125047.00000	122974	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		0.00000	0	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			9.15600	9.19000		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		19507.00000	18081	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		7220.00000	7977	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			9.14600	9.17900		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		22333.00000	21036	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		10756.00000	11579	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.12600	9.16000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		24354.00000	23081	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		14000.00000	14914	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.51900	7.52100		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.81200	7.81900		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.08400	8.09500		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.96000	7.96700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25500	8.26300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.48500	8.49300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.31000	8.31500		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.53400	8.53900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.72000	8.72500		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.86200	8.91100		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	9.00	Call		9239.00000	10150	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6190.00000	5418	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		4958.00000	5567	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		10501.00000	9426	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		2672.00000	3058	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		15148.00000	13851	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2244.00000	2581	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		16461.00000	15115	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		813.00000	961	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		23790.00000	22254	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		1868.00000	2159	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		17830.00000	16438	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		227.00000	276	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		32048.00000	30414	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		46.00000	58	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		40797.00000	39125	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		9.00000	11	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		49777.00000	48096	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		1.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		58875.00000	57193	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		68069.00000	66386	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		77354.00000	75670	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		86730.00000	85046	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		14944.00000	16127	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		3386.00000	2885	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.82100	8.85500		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		10634.00000	11105	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		14032.00000	13405	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		15072.00000	15657	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		10400.00000	9885	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		7720.00000	8101	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		17629.00000	16910	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7077.00000	7435	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		18621.00000	17880	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6463.00000	6799	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		19644.00000	18881	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4346.00000	4598	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		24109.00000	23262	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2446.00000	2608	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		30504.00000	29567	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1234.00000	1327	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		37664.00000	36658	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		632.00000	684	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		45511.00000	44464	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		302.00000	328	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		53708.00000	52635	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		134.00000	146	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		62146.00000	61059	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		21.00000	23	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		79486.00000	78389	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		55.00000	60	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		70753.00000	69660	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		20301.00000	20988	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7632.00000	7220	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.79900	8.83300		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		14643.00000	15128	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		15643.00000	15097	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		13225.00000	13677	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		17262.00000	16683	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		13923.00000	14391	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		16440.00000	15877	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		10663.00000	11050	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		20805.00000	20162	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		17753.00000	18303	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		12710.00000	12230	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.75600	8.78900		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		18390.00000	18841	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		18080.00000	17599	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		17700.00000	18140	4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.75	Put		18801.00000	18309	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		17027.00000	17455	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		19541.00000	19038	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		14496.00000	14878	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		22688.00000	22139	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		21310.00000	21808	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		15378.00000	14943	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.71250	8.92350		7.90	0.00	18.00
R157 On 02/11/2006 Bond Future	9.00	Call		18788.00000	28234	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		13354.00000	7649	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		10053.00000	16818	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		22494.00000	14107	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		7478.00000	13135	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		27164.00000	17669	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		5387.00000	9976	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		32373.00000	21811	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		87.00000	285	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		87523.00000	72570	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		4513.00000	8596	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		35170.00000	24102	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		6373.00000	11489	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		29703.00000	19667	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		1615.00000	3594	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		50838.00000	37667	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		445.00000	1183	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		68592.00000	54179	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		16.00000	61	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		107113.00000	92007	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		2.00000	10	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		127143.00000	112000	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		168405.00000	153254	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		147574.00000	132424	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		30329.00000	41969	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7356.00000	3844	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		43879.00000	57085	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3693.00000	1747	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		58797.00000	72966	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1719.00000	737	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		3748.00000	7350	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		38091.00000	26541	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.88000	8.91700		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		30471.00000	31797	8.33	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	9.00	Put		24707.00000	23452	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		21298.00000	22362	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		33004.00000	31487	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		18181.00000	19139	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		36966.00000	35343	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		3705.00000	3993	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		77297.00000	75003	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		11641.00000	12340	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		48356.00000	46474	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		55606.00000	57425	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		12524.00000	11763	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		15347.00000	16199	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		41264.00000	39535	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		16728.00000	17633	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		39073.00000	37396	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		14037.00000	14837	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		43539.00000	41759	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		8571.00000	9128	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		56205.00000	54181	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		4823.00000	5179	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		70929.00000	68703	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2405.00000	2607	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		87331.00000	84952	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1220.00000	1330	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		105321.00000	102851	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		574.00000	630	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		124215.00000	121690	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		250.00000	276	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		143801.00000	141246	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		41156.00000	42725	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		18242.00000	17230	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		53101.00000	54882	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		13350.00000	12550	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		65956.00000	67914	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9675.00000	9053	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.87200	8.91000		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		36127.00000	37478	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		30018.00000	28778	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		29533.00000	30714	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		37053.00000	35643	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		28010.00000	29148	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		38968.00000	37515	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		26537.00000	27633	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		40946.00000	39451	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		21149.00000	22080	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		49487.00000	47827	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.85500	8.89200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		21860.00000	23000	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		28002.00000	26677	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		35419.00000	36547	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		44917.00000	43580	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		33936.00000	35031	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		46801.00000	45430	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		28393.00000	29359	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		54848.00000	53348	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		43420.00000	44711	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		36259.00000	35085	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.64600	8.67700		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.75	Call		27041.00000	28731	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		19278.00000	17646	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		14317.00000	15394	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		33478.00000	31234	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		7284.00000	7925	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		48685.00000	46004	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		5989.00000	6536	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		53049.00000	50275	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		4914.00000	5377	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		57674.00000	54816	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		1990.00000	2201	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		77967.00000	74857	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		488.00000	546	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		106443.00000	103180	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		83.00000	94	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		137125.00000	133814	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		12.00000	14	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		169296.00000	165976	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		1.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		202735.00000	199414	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		237444.00000	234123	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		44020.00000	46277	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10267.00000	9203	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		273472.00000	270150	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.64500	8.67600		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		43682.00000	45375	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35855.00000	34246	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		30308.00000	31647	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		49253.00000	47288	13.10	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Call		21007.00000	22055	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		62059.00000	59804	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		18969.00000	19946	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		65646.00000	63319	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		17170.00000	18077	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		69512.00000	67116	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		11073.00000	11724	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		86485.00000	83833	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		5807.00000	6195	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		111000.00000	108086	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		2646.00000	2847	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		138711.00000	135610	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1207.00000	1306	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		169283.00000	166080	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		498.00000	542	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		201774.00000	198515	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		185.00000	202	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		235900.00000	232615	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		61.00000	67	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		271511.00000	268214	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		59482.00000	61504	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25807.00000	24526	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.63500	8.66600		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		55016.00000	56729	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		46177.00000	44602	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		44967.00000	46461	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		57345.00000	55551	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		42634.00000	44073	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		60408.00000	58559	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		40373.00000	41758	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		63583.00000	61680	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		32070.00000	33241	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		77407.00000	75289	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.62100	8.65200		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		63445.00000	65180	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		53184.00000	51644	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		53435.00000	54981	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		64263.00000	62535	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		51080.00000	52579	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		67273.00000	65497	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		48785.00000	50237	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		70380.00000	68557	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		40223.00000	41488	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		83805.00000	81795	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			9.02000	9.05500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		752.00000	824	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6344.00000	5987	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		513.00000	565	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7339.00000	6963	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		624.00000	686	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6833.00000	6466	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		163.00000	183	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		10086.00000	9677	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		37.00000	43	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		13070.00000	12646	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		6.00000	7	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		16161.00000	15733	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		19292.00000	18864	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		22441.00000	22013	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		25605.00000	25176	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		28782.00000	28353	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		38396.00000	37968	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		35178.00000	34749	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		31973.00000	31544	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.12600	9.16600		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2455.00000	2583	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6614.00000	6343	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2262.00000	2383	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6923.00000	6645	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2079.00000	2193	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		7242.00000	6957	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1587.00000	1681	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		8258.00000	7953	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		949.00000	1012	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		10142.00000	9807	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		516.00000	555	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		12239.00000	11880	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		250.00000	272	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14514.00000	14137	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		130.00000	142	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16943.00000	16556	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		63.00000	70	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		19436.00000	19043	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		29.00000	32	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21970.00000	21574	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		12.00000	14	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24532.00000	24135	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		32313.00000	31914	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		29707.00000	29308	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		5.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		27112.00000	26714	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.14500	9.18900		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5475.00000	5641	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		5004.00000	4830	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4720.00000	4870	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5795.00000	5605	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4542.00000	4689	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		6004.00000	5811	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4369.00000	4511	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		6218.00000	6021	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3719.00000	3846	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		7121.00000	6908	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.10400	9.14800		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6051.00000	6159	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6583.00000	6452	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		5921.00000	6027	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6724.00000	6592	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5792.00000	5897	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6867.00000	6733	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5295.00000	5393	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		7459.00000	7319	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6591.00000	6705	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		6037.00000	5913	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.86500	8.90100		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	9.00	Call		15666.00000	16749	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		10077.00000	9117	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		8488.00000	9207	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		17092.00000	15768	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		6371.00000	6951	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		20724.00000	19262	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		4640.00000	5093	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		24786.00000	23197	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		5458.00000	5973	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		22703.00000	21175	7.84	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.50	Call		3912.00000	4307	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		26970.00000	25323	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1460.00000	1633	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		39244.00000	37374	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		430.00000	487	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		53213.00000	51229	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		95.00000	110	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		68159.00000	66131	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		19.00000	22	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		83650.00000	81610	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		3.00000	3	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		99493.00000	97451	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		115649.00000	113606	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		132111.00000	130069	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		25041.00000	26453	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5519.00000	4888	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.87300	8.91000		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		23795.00000	24862	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		18823.00000	17837	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		16457.00000	17308	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25376.00000	24174	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		14001.00000	14765	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		28546.00000	27256	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		11775.00000	12453	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31987.00000	30611	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		12859.00000	13580	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		30232.00000	28900	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		10750.00000	11385	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		33810.00000	32392	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		6517.00000	6956	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		43977.00000	42362	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		3588.00000	3863	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		55708.00000	53930	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		1775.00000	1930	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		68823.00000	66924	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		883.00000	966	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		83132.00000	81162	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		407.00000	448	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		98134.00000	96122	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		173.00000	192	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		113663.00000	111629	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		68.00000	75	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		129611.00000	127565	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		32375.00000	33639	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13759.00000	12970	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.86700	8.90500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		29409.00000	30485	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		24276.00000	23290	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		24146.00000	25090	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		29859.00000	28740	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		22928.00000	23839	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		31376.00000	30224	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		21750.00000	22628	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		32943.00000	31758	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		17430.00000	18178	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		39699.00000	38385	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.85400	8.89100		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		28686.00000	29612	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		33524.00000	32486	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		27476.00000	28374	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		34985.00000	33921	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		26297.00000	27170	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		36488.00000	35396	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		21907.00000	22674	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		42911.00000	41714	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		33845.00000	34878	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		28089.00000	27158	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.81800	8.84900		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		7476.00000	8251	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		14137.00000	12832	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		4172.00000	4665	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		21042.00000	19456	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		5124.00000	5704	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		18574.00000	17075	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		3359.00000	3772	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		23663.00000	21998	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		2673.00000	3014	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		26428.00000	24691	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		707.00000	813	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		41962.00000	39990	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		133.00000	156	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		59306.00000	57250	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		17.00000	21	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		77534.00000	75458	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		2.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		96301.00000	94222	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		115532.00000	113453	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		135228.00000	133149	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		176057.00000	173978	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		155399.00000	153320	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.82600	8.85700		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		14205.00000	15074	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		21302.00000	20122	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		10346.00000	11037	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		27510.00000	26152	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		11542.00000	12291	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		25334.00000	24034	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		9240.00000	9874	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		29789.00000	28375	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		8219.00000	8800	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		32171.00000	30703	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		22469.00000	23646	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		13093.00000	12220	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		4307.00000	4655	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		45507.00000	43806	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		2025.00000	2209	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		60875.00000	59010	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		847.00000	933	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		77760.00000	75797	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		313.00000	347	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		95712.00000	93698	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		101.00000	113	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		114423.00000	112386	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		1.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		173815.00000	171767	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		7.00000	8	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		153524.00000	151476	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		28.00000	32	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		133718.00000	131673	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.81800	8.84900		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		20369.00000	21324	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		23567.00000	22500	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		18881.00000	19788	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		25358.00000	24243	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		17464.00000	18324	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		27234.00000	26072	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		12497.00000	13173	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		35588.00000	34242	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		27017.00000	28162	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		17248.00000	16372	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.80300	8.83400		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		25321.00000	26290	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		27509.00000	26483	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		23822.00000	24752	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		29241.00000	28176	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		22379.00000	23271	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		31043.00000	29940	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		17170.00000	17910	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		38957.00000	37702	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		31866.00000	32989	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		21274.00000	20403	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.80000	8.83100		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		12455.00000	13314	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		18184.00000	16856	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		9467.00000	10169	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		22335.00000	20850	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		8160.00000	8787	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		24626.00000	23065	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		5916.00000	6403	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		29630.00000	27930	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		6978.00000	7533	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		27058.00000	25426	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		22184.00000	23436	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		10382.00000	9446	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		2275.00000	2494	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		44442.00000	42473	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		683.00000	757	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		61782.00000	59669	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		154.00000	172	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		80681.00000	78512	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		30.00000	34	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		100493.00000	98310	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		5.00000	5	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		120928.00000	118742	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		141925.00000	139738	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		185609.00000	183422	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		163481.00000	161293	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.80400	8.83600		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		23378.00000	24367	11.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	8.75	Put		29392.00000	28149	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		20051.00000	20945	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		33123.00000	31785	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		18491.00000	19338	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		35119.00000	33734	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		15585.00000	16337	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		39379.00000	37899	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		17002.00000	17802	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		37204.00000	35772	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		33041.00000	34258	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		21716.00000	20702	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		9698.00000	10230	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		51726.00000	50026	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		5501.00000	5843	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		66229.00000	64340	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		2796.00000	2993	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		82706.00000	80672	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1425.00000	1534	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		101012.00000	98889	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		672.00000	727	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		120444.00000	118267	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		292.00000	317	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		140772.00000	138566	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		42.00000	46	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		183573.00000	181346	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		116.00000	127	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		161845.00000	159624	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.79800	8.82900		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		33295.00000	34320	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		35295.00000	34181	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		31685.00000	32675	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		37147.00000	35999	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		30122.00000	31078	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		39063.00000	37881	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		24351.00000	25171	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		47382.00000	46064	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		40201.00000	41363	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		28523.00000	27546	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.78500	8.81600		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		39073.00000	40113	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		40164.00000	39089	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		37472.00000	38484	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		41984.00000	40880	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		35910.00000	36893	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		43859.00000	42726	11.05	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	9.00	Call		45860.00000	47016	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		33433.00000	32474	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		30060.00000	30927	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		51926.00000	50677	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.77800	8.80900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		4921.00000	5804	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		9103.00000	7792	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		2612.00000	3166	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		13944.00000	12304	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		1230.00000	1534	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		19791.00000	17901	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		1821.00000	2238	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		16758.00000	14981	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		804.00000	1017	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		23010.00000	21029	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		509.00000	652	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		26379.00000	24329	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		57.00000	77	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		40792.00000	38618	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		2.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		59786.00000	57593	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		79373.00000	77179	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		99515.00000	97321	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		120229.00000	118036	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		141535.00000	139341	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		163449.00000	161256	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		15420.00000	17146	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2068.00000	1599	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.78000	8.81200		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		16849.00000	17868	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		21203.00000	19978	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		13848.00000	14735	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		25285.00000	23929	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		11222.00000	11984	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		29821.00000	28339	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		12488.00000	13312	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		27497.00000	26077	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		10047.00000	10748	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		32256.00000	30713	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		8961.00000	9604	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		34799.00000	33199	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		5454.00000	5888	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		46010.00000	44201	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		2669.00000	2909	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		62082.00000	60079	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1168.00000	1285	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		79961.00000	77835	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		453.00000	503	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		99168.00000	96974	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		155.00000	173	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		119348.00000	117124	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		46.00000	52	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		140294.00000	138056	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		12.00000	14	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		161907.00000	159665	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		25987.00000	27334	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12964.00000	12068	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		3.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		184157.00000	181914	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.77500	8.80600		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		24514.00000	25577	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		24931.00000	23839	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		21294.00000	22261	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		28690.00000	27503	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		22870.00000	23884	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		26767.00000	25627	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		15686.00000	16465	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		37269.00000	35892	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		31768.00000	33022	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		18446.00000	17546	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.76400	8.79500		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		28779.00000	29854	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		28436.00000	27375	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		25554.00000	26547	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		32121.00000	30978	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		27138.00000	28172	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		30240.00000	29139	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		19799.00000	20630	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		40407.00000	39103	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		35906.00000	37143	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		21957.00000	21058	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for Derivatives:</b>							10.00	2,384.00

**Grand Total:** 10.00 2,384.00