



Daily MTM Report

Daily summary for 21/09/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			8.61000	8.57000			0.00	0.00
R157 On 15/09/2015 Bond			8.66000	8.61500			0.00	0.00
R186 On 21/12/2026 Bond			8.44000	8.40000			0.00	0.00
R194 On 28/02/2008 Bond			8.76000	8.72000			0.00	0.00
R201 On 21/12/2014 Bond			8.66000	8.61500			0.00	0.00
R203 On 15/09/2017 Bond			8.60000	8.56000			0.00	0.00
R204 On 21/12/2018 Bond			8.57000	8.54000			0.00	0.00
R207 On 15/01/2020 Bond			8.54500	8.51800			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 02/11/2006 jGovi			236.59400	237.04500		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		70639.00000	66194	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		189.00000	254	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.64500	242.09200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		121213.00000	116805	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		293.00000	355	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			246.93100	247.35400		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		124962.00000	120918	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1422.00000	1608	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.35000	252.74800		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		125956.00000	122293	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3476.00000	3793	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.19500	9.16200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.07600	9.04100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.79800	8.81100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.06900	9.04200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.03900	9.00300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.01800	8.97500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.92800	8.89800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.91300	8.89200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.30400	8.30400		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.67400	8.68500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4112.00000	4085	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			9.06400	9.05400		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3827.00000	3850	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		38.00000	36	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.25000	9.20500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4254.00000	4354	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		99.00000	90	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.24100	9.19400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4321.00000	4421	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		192.00000	178	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.22500	9.16400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4660.00000	4796	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		300.00000	276	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.20200	9.17300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25515.00000	25529	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21422.00000	21364	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.12300	9.09200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		33709.00000	34241	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		147.00000	125	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.19700	9.15600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		13540.00000	13895	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10703.00000	10313	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.21700	9.17200		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		14971.00000	15331	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		16392.00000	15933	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.21300	9.16700		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		17826.00000	18200	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		19338.00000	18875	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.12900	9.09500		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		73521.00000	74816	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			9.15000	9.11300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		9586.00000	10179	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		15041.00000	14158	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.14600	9.10700		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		13022.00000	13676	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		18716.00000	17813	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.12900	9.09000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		15604.00000	16265	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		21977.00000	21080	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.96300	8.91800		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		109238.00000	111993	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			8.96600	8.91900		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		9650.00000	10975	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		14954.00000	13198	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.95300	8.90500		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		12793.00000	14160	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		19016.00000	17234	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.93200	8.88500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		15101.00000	16430	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		22639.00000	20880	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.50200	7.50300		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.77400	7.78200		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.05100	8.06300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.94900	7.95500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.24700	8.25400		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.47800	8.48500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.30700	8.31300		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.53600	8.54500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.73200	8.74600		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.66100	8.63100		4.25	418.00	408.00
R153 On 02/11/2006 Bond Future	8.55	Call		5326.00000	4810	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		8141.00000	8665	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		9017.00000	8329	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		4898.00000	5250	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		15081.00000	14226	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2371.00000	2556	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		4579.00000	4108	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		9135.00000	9705	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1869.00000	1612	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		15184.00000	15967	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3902.00000	3477	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		10203.00000	10818	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		583.00000	478	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		22742.00000	23677	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		130.00000	99	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		31219.00000	32229	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		24.00000	18	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		40132.00000	41165	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		49216.00000	50255	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		58408.00000	59448	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		67692.00000	68733	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		77068.00000	78109	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		22267.00000	21310	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		1047.00000	1131	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.62400	8.58200		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		11175.00000	10472	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		12220.00000	12886	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		14842.00000	14019	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		9377.00000	9924	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		20182.00000	19226	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		6646.00000	7060	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		10344.00000	9672	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		13023.00000	13721	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9543.00000	8903	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		13860.00000	14590	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6703.00000	6190	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		17602.00000	18459	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		4003.00000	3643	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		23198.00000	24207	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2158.00000	1930	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		29724.00000	30866	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1157.00000	1019	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		37172.00000	38403	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		576.00000	499	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		45118.00000	46411	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		265.00000	226	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		53414.00000	54744	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		44.00000	36	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		70645.00000	72007	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		113.00000	94	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		61948.00000	63298	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		26209.00000	25144	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		4675.00000	4980	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.59800	8.55800		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		14087.00000	13466	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		15862.00000	16463	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		17183.00000	16483	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		12853.00000	13374	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18015.00000	17296	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		12165.00000	12668	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		18871.00000	18132	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		11504.00000	11987	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		22516.00000	21702	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		9107.00000	9515	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.56200	8.52200		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17792.00000	17198	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		18419.00000	18962	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20698.00000	20047	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		15647.00000	16134	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		21465.00000	20801	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15001.00000	15473	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		22249.00000	21570	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		14373.00000	14832	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		25544.00000	24811	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12045.00000	12450	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.66800	8.63250		7.90	0.00	22.00
R157 On 02/11/2006 Bond Future	8.65	Call		14721.00000	13253	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		13448.00000	14561	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		18859.00000	17183	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		10340.00000	11246	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		31435.00000	29340	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		5042.00000	5529	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		11149.00000	9900	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		17176.00000	18509	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		264.00000	195	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		66740.00000	69253	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		9581.00000	8445	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		19279.00000	20725	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		12863.00000	11503	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		15232.00000	16454	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		3899.00000	3286	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		32163.00000	34132	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1209.00000	962	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		48397.00000	50732	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		48.00000	33	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		86187.00000	88753	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		7.00000	4	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		106188.00000	108767	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		147445.00000	150027	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		126615.00000	129196	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		46171.00000	43817	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2238.00000	2466	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		62024.00000	59534	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		878.00000	970	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		78351.00000	75802	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		315.00000	347	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		8164.00000	7139	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		21547.00000	23104	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.67100	8.62400		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		6528.00000	5829	7.36	150.00	250.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.90	Put		59486.00000	62126	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		18106.00000	16683	7.75	90.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		34187.00000	36104	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		24918.00000	23190	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		26628.00000	28240	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		70949.00000	68151	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		7233.00000	7775	8.96	104.00	150.00
R157 On 01/02/2007 Bond Future	8.65	Call		26808.00000	25006	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		24959.00000	26497	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		30797.00000	28850	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		21868.00000	23262	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		42061.00000	39786	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		15663.00000	16728	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Call		23100.00000	21447	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		28383.00000	30070	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		21356.00000	19779	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		30224.00000	31988	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		13810.00000	12617	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		40809.00000	42957	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		8266.00000	7434	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		53737.00000	56245	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4429.00000	3907	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		68720.00000	71539	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2357.00000	2045	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		85825.00000	88853	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1162.00000	991	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		104169.00000	107337	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		529.00000	442	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		123446.00000	126700	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		54621.00000	52074	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		11072.00000	11865	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		68159.00000	65398	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		7774.00000	8353	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		82324.00000	79399	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		5409.00000	5825	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.66100	8.61500		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		35888.00000	34111	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		29993.00000	31411	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		37697.00000	35868	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		28352.00000	29717	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		39558.00000	37675	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		26774.00000	28086	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		47492.00000	45405	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		21079.00000	22187	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		29171.00000	27608	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		37204.00000	38837	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.64700	8.60100		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		43215.00000	41482	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		36513.00000	37900	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		44962.00000	43186	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		34892.00000	36237	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		31938.00000	30073	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		18513.00000	19768	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		36629.00000	35064	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		43515.00000	45070	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		54270.00000	52291	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		27541.00000	28682	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.44100	8.40100		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		26741.00000	23952	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		15812.00000	17457	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		45234.00000	41678	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		7380.00000	8259	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		15169.00000	13156	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		26480.00000	28900	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		12839.00000	11028	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		29810.00000	32433	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		10808.00000	9194	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		33479.00000	36299	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		4849.00000	3944	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		50736.00000	54266	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1334.00000	1011	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		77199.00000	81311	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		249.00000	173	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		107200.00000	111558	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		36.00000	23	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		139230.00000	143651	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		4.00000	2	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		172647.00000	177080	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		207354.00000	211789	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		66970.00000	62941	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3127.00000	3532	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		243382.00000	247816	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.43500	8.39400		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		32316.00000	30094	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		42785.00000	45085	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		44388.00000	41738	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		32750.00000	34621	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	8.75	Call		61059.00000	57938	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		22649.00000	24051	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		29580.00000	27470	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		45673.00000	48086	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		27097.00000	25100	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		48856.00000	51381	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		18397.00000	16848	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		63225.00000	66199	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		10353.00000	9324	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		84963.00000	88457	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		5112.00000	4511	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		110594.00000	114516	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2464.00000	2136	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		139958.00000	144152	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1073.00000	912	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		171766.00000	176127	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		419.00000	349	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		205551.00000	210003	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		146.00000	118	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		241012.00000	245507	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		79786.00000	76283	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		15528.00000	16547	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.42400	8.38300		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		54534.00000	52007	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		47191.00000	49165	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		60162.00000	57483	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		41986.00000	43809	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		72256.00000	69287	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		32864.00000	34397	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		57312.00000	54708	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		44533.00000	46431	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		44179.00000	41961	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		58962.00000	61246	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.41100	8.37100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		63275.00000	60814	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		54663.00000	56574	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		66009.00000	63485	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		51996.00000	53844	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		68804.00000	66217	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		49426.00000	51211	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		80552.00000	77722	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		40084.00000	41626	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		52954.00000	50751	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		66329.00000	68498	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			8.80500	8.76300		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1555.00000	1345	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3563.00000	3870	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		1115.00000	947	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4358.00000	4707	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		1323.00000	1134	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		3948.00000	4276	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		404.00000	324	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		6743.00000	7180	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		105.00000	78	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		9554.00000	10044	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		18.00000	12	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		12590.00000	13100	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3.00000	2	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		15711.00000	16226	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		18858.00000	19375	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		22021.00000	22538	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		25198.00000	25715	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		34813.00000	35329	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		31594.00000	32111	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		28389.00000	28906	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.85600	8.81100		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3785.00000	3559	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4397.00000	4621	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3527.00000	3309	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4640.00000	4873	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3278.00000	3070	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		4894.00000	5136	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2593.00000	2413	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		5717.00000	5987	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1658.00000	1523	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7303.00000	7619	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		973.00000	881	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9149.00000	9507	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		515.00000	458	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11231.00000	11624	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		281.00000	247	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		13547.00000	13963	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		144.00000	125	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		15969.00000	16400	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		70.00000	59	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18463.00000	18903	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		31.00000	26	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21003.00000	21448	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		28766.00000	29217	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		5.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26162.00000	26612	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		13.00000	11	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		23573.00000	24021	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.84000	8.79700		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4971.00000	4797	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5336.00000	5496	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5763.00000	5573	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4576.00000	4720	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5972.00000	5778	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4398.00000	4538	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6186.00000	5988	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4224.00000	4361	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		7085.00000	6872	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3577.00000	3698	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.78000	8.74000		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6264.00000	6145	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6210.00000	6308	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6822.00000	6697	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5679.00000	5772	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6966.00000	6839	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5551.00000	5642	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		7112.00000	6983	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5425.00000	5515	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7713.00000	7579	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		4941.00000	5025	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.66600	8.62000		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.60	Call		10601.00000	9224	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		11759.00000	13038	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		12097.00000	10609	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		10364.00000	11532	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		15421.00000	13720	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		7937.00000	8892	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		25533.00000	23399	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3857.00000	4380	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		9220.00000	7955	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		13279.00000	14671	7.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/11/2006 Bond Future	8.50	Call		7954.00000	6802	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		14926.00000	16431	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		3327.00000	2701	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		25024.00000	27055	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1083.00000	824	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		37779.00000	40177	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		260.00000	183	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		52237.00000	54816	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		52.00000	33	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		67596.00000	70234	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8.00000	5	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		83411.00000	86064	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		99562.00000	102218	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		116024.00000	118681	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		37319.00000	34913	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		1710.00000	1961	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.66500	8.61900		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		19353.00000	18003	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		20429.00000	21678	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		20850.00000	19442	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		19098.00000	20288	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		24017.00000	22492	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		16638.00000	17713	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		33054.00000	31268	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		11785.00000	12598	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		17915.00000	16625	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		21829.00000	23139	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		16537.00000	15308	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		23300.00000	24671	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		10628.00000	9704	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		31790.00000	33465	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		6251.00000	5615	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		42074.00000	44036	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3324.00000	2928	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		54074.00000	56278	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1740.00000	1507	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		67691.00000	70057	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		841.00000	716	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		82272.00000	84745	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		375.00000	312	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		97568.00000	100105	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		153.00000	125	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		113399.00000	115970	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		43146.00000	41145	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		8233.00000	8831	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.65700	8.61100		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		29188.00000	27770	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		24278.00000	25402	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		30628.00000	29169	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		22973.00000	24056	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		32108.00000	30608	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		21718.00000	22759	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		38413.00000	36754	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		17178.00000	18060	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		23833.00000	22582	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		29999.00000	31290	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.64600	8.60000		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		28458.00000	27215	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		33883.00000	35123	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		33700.00000	32319	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		28311.00000	29414	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		35092.00000	33677	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		27023.00000	28091	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		36516.00000	35067	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		25776.00000	26811	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		42528.00000	40947	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		21193.00000	22095	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.60500	8.56500		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		9176.00000	7786	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		10208.00000	11564	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		10915.00000	9370	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		8512.00000	9712	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		17209.00000	15229	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		4597.00000	5362	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		12839.00000	11141	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		7017.00000	8064	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		7623.00000	6390	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		12106.00000	13619	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2480.00000	1935	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		24464.00000	26665	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		558.00000	399	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		40459.00000	43045	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		83.00000	53	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		58327.00000	61043	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		8.00000	4	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		77035.00000	79777	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		96261.00000	99006	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		115956.00000	118701	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		156785.00000	159531	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		136127.00000	138872	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.60500	8.56400		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		16776.00000	15361	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		17726.00000	19085	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		18464.00000	16962	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		16027.00000	17300	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		24105.00000	22349	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		11601.00000	12620	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		20249.00000	18661	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		14441.00000	15628	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		15187.00000	13859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		19539.00000	20985	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		35266.00000	33138	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		6290.00000	6936	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		8711.00000	7804	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		30311.00000	32178	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4496.00000	3945	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		43745.00000	45969	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		2065.00000	1771	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		59378.00000	61858	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		837.00000	699	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		76636.00000	79273	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		296.00000	241	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		95018.00000	97737	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		154219.00000	156992	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		24.00000	18	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		133941.00000	136709	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		91.00000	72	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		114181.00000	116936	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.59500	8.55500		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		20145.00000	18829	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		23832.00000	25187	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		26947.00000	25374	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		17313.00000	18410	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		28828.00000	27191	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		15900.00000	16935	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		30777.00000	29079	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		14572.00000	15544	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		39226.00000	37297	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		10054.00000	10796	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.58200	8.54200		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		25173.00000	23845	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		27948.00000	29253	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		31862.00000	30327	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		21514.00000	22612	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		33676.00000	32090	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		20083.00000	21131	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		35544.00000	33909	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		18721.00000	19719	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		43540.00000	41714	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		13937.00000	14744	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.57300	8.54300		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		13963.00000	12716	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		13456.00000	14382	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		15921.00000	14583	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		11798.00000	12633	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		22593.00000	21007	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		7734.00000	8321	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		18016.00000	16591	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		10296.00000	11044	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		12148.00000	10996	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		15275.00000	16295	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		35977.00000	34092	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		3586.00000	3874	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		5316.00000	4638	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		26894.00000	28390	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1801.00000	1497	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		42312.00000	44181	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		449.00000	351	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		60387.00000	62463	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		90.00000	66	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		79965.00000	82114	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		13.00000	9	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		100349.00000	102518	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		121337.00000	123510	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		165021.00000	167194	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		142892.00000	145065	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.57000	8.53900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		25702.00000	24473	10.79	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	8.55	Put		24913.00000	25904	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		27649.00000	26370	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		23287.00000	24228	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		33895.00000	32472	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		18918.00000	19716	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		29666.00000	28337	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		21747.00000	22639	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		23825.00000	22647	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		26628.00000	27671	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		45669.00000	44040	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		13353.00000	13945	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		15708.00000	14794	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		36745.00000	38052	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		9515.00000	8861	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		49253.00000	50820	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		5206.00000	4783	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		64126.00000	65924	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2796.00000	2538	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		81393.00000	83355	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1387.00000	1242	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		100169.00000	102244	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		632.00000	558	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		120123.00000	122269	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		100.00000	86	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		162641.00000	164846	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		264.00000	229	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		141002.00000	143188	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.56100	8.53100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		33255.00000	32112	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		35457.00000	36439	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		40374.00000	39092	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		28486.00000	29330	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		42274.00000	40959	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		26907.00000	27717	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		44221.00000	42873	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		25392.00000	26169	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		52457.00000	50982	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		19950.00000	20600	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.54900	8.52000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		39212.00000	38111	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		40616.00000	41546	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		46194.00000	44982	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		33681.00000	34499	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		48039.00000	46799	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		32088.00000	32879	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		49922.00000	48655	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		30551.00000	31314	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		57822.00000	56450	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		24934.00000	25593	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.54700	8.52000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		5621.00000	4679	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		7081.00000	8106	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		7464.00000	6341	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		5280.00000	6123	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		12083.00000	10629	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		2670.00000	3181	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		17740.00000	16038	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		1176.00000	1440	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		9626.00000	8329	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		3816.00000	4486	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		4101.00000	3339	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		9227.00000	10431	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		813.00000	594	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		20802.00000	22550	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		42.00000	26	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		39082.00000	41032	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		1.00000	0	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		58628.00000	60594	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		78769.00000	80736	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		99484.00000	101450	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		120789.00000	122755	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		142704.00000	144670	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		34176.00000	32233	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		77.00000	101	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.54100	8.51500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		18206.00000	17211	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		19291.00000	20172	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		19996.00000	18943	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		17471.00000	18295	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		23874.00000	22709	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		14188.00000	14899	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		28136.00000	26864	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		11367.00000	11971	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		21886.00000	20776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		15771.00000	16538	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		16518.00000	15580	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		21232.00000	22172	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		10781.00000	10073	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		30215.00000	31383	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5776.00000	5324	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		44065.00000	45490	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2769.00000	2514	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		60439.00000	62061	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1177.00000	1050	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		78768.00000	80518	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		439.00000	385	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		98509.00000	100331	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		143.00000	123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		119267.00000	121123	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		40.00000	34	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		140812.00000	142682	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		40280.00000	38777	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		6134.00000	6507	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10.00000	8	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		163041.00000	164915	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.53300	8.50800		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		24521.00000	23565	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		25095.00000	25927	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		32019.00000	30902	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		18407.00000	19078	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		34067.00000	32912	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		16956.00000	17588	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		36182.00000	34988	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		15589.00000	16184	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		45257.00000	43923	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		10927.00000	11381	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.52300	8.49800		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		28941.00000	27989	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		28799.00000	29619	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		36296.00000	35207	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		22112.00000	22796	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		38278.00000	37157	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		20630.00000	21281	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		40315.00000	39162	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		19221.00000	19840	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		48986.00000	47710	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		14286.00000	14783	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							762.00	2,378.00

Grand Total: 762.00 2,378.00