



# Daily MTM Report

Daily summary for 15/09/2006

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			8.71000	8.74000			0.00	0.00
R157 On 15/09/2015 Bond			8.76000	8.79000			0.00	0.00
R186 On 21/12/2026 Bond			8.54000	8.57000			0.00	0.00
R194 On 28/02/2008 Bond			8.86000	8.89000			0.00	0.00
R201 On 21/12/2014 Bond			8.76000	8.79000			0.00	0.00
R203 On 15/09/2017 Bond			8.71000	8.74000			0.00	0.00
R204 On 21/12/2018 Bond			8.69500	8.72500			0.00	0.00
R207 On 15/01/2020 Bond			8.67500	8.70500			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>Derivatives</u></b>								
GOVI On 02/11/2006 jGovi			235.42800	235.08600		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		51996.00000	55149	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1136.00000	869	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			240.48200	240.13400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		102169.00000	105518	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		829.00000	698	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			245.79700	245.45700		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		107254.00000	110379	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		2684.00000	2409	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			251.26500	250.94400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		109864.00000	112677	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		5424.00000	5027	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.37100	9.39200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.23500	9.10800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.94500	9.01200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.22000	9.24100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.18500	9.21000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.18200	9.06200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.08500	9.10400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.06900	9.09800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.30400	8.28800		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.75200	8.75900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4292.00000	4275	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			9.19900	9.20400		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4182.00000	4169	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		29.00000	28	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.43500	9.44700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4808.00000	4780	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			66.00000	67	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.45000		9.51100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			5021.00000	4885	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			124.00000	135	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.44700		9.47000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			5365.00000	5311	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			207.00000	212	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.42100		9.44500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			25997.00000	25943	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			21240.00000	21246	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.31000		9.33200		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call			37963.00000	37569	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put			114.00000	113	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.39500		9.42100		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call			16501.00000	16181	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put			8862.00000	9012	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.42000		9.44900		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			17708.00000	17398	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			14101.00000	14315	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.41100		9.44200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			20493.00000	20173	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			17012.00000	17254	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.30700		9.32800		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call			82349.00000	81559	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			9.33300		9.35600		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call			14537.00000	14001	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put			10344.00000	10717	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.33000		9.35400		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			17976.00000	17441	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			13864.00000	14276	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.31200		9.33700		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			20472.00000	19933	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			17032.00000	17481	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.12700		9.13200		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call			122075.00000	121828	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			9.13400		9.13800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call			17282.00000	17086	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put			8341.00000	8399	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			9.12200		9.12600		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		20220.00000	20040	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		12055.00000	12130	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.10000	9.10500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		22272.00000	22068	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		15462.00000	15579	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.51300	7.51700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.82100	7.82400		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.12000	8.12000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.98800	7.98500		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.28700	8.28300		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.51900	8.51500		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.33700	8.33500		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.57100	8.57100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.77600	8.77800		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.81000	8.84000		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		5748.00000	6135	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8850.00000	8205	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		10468.00000	11047	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4979.00000	4525	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3152.00000	3396	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13188.00000	12399	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2658.00000	2871	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		14435.00000	13615	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		982.00000	1073	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		21518.00000	20576	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2221.00000	2405	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		15743.00000	14894	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		278.00000	307	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		29658.00000	28654	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		56.00000	63	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		38367.00000	37341	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		10.00000	12	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		47339.00000	46307	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		56436.00000	55403	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		65629.00000	64596	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		74914.00000	73881	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		84290.00000	83257	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		16584.00000	17330	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		2585.00000	2299	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.73600	8.97000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		12935.00000	17166	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		11970.00000	8641	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		8887.00000	12334	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		15993.00000	11879	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		6298.00000	9098	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		19914.00000	15154	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		5735.00000	8375	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		20986.00000	16066	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		5201.00000	7682	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		22089.00000	17011	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		3392.00000	5265	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		26862.00000	21175	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		1827.00000	3040	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		33593.00000	27246	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		875.00000	1578	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		41012.00000	34155	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		430.00000	824	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		49016.00000	41850	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		196.00000	400	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		57309.00000	49954	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		82.00000	180	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		65802.00000	58340	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		12.00000	29	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		83184.00000	75641	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		32.00000	75	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		74438.00000	66921	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		17814.00000	22751	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		8852.00000	6229	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.71200	8.74800		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		15098.00000	15627	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		15037.00000	14472	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		15860.00000	16406	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		14282.00000	13734	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		14359.00000	14870	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		15818.00000	15235	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11636.00000	12077	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		19200.00000	18547	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		19134.00000	19751	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		11514.00000	11037	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.67300	8.70800		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		18077.00000	18554	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		18303.00000	17790	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18779.00000	19268	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		17591.00000	17090	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		19497.00000	19998	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		16898.00000	16409	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15434.00000	15862	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		21338.00000	20775	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		22530.00000	23081	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		14309.00000	13869	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.79000	8.82000		7.90	0.00	4.00
R157 On 02/11/2006 Bond Future	8.75	Call		12689.00000	13535	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		17728.00000	16418	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		22758.00000	24002	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		9922.00000	9010	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		9602.00000	10291	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		21886.00000	20419	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		7041.00000	7583	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		26626.00000	25011	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		131.00000	146	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		80165.00000	78024	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		5953.00000	6426	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		29209.00000	27526	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		8257.00000	8870	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		24184.00000	22641	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		2230.00000	2437	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		44052.00000	42103	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		642.00000	709	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		61387.00000	59298	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		24.00000	27	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		99720.00000	97566	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		3.00000	4	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		119742.00000	117586	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		161003.00000	158847	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		140172.00000	138016	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		35498.00000	37083	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		5122.00000	4551	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		49976.00000	51814	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2389.00000	2070	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		65507.00000	67503	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1028.00000	867	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		4990.00000	5400	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		31931.00000	30184	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.77700	8.84500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		23308.00000	25525	8.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.75	Put		29984.00000	27427	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		32990.00000	35695	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		22197.00000	20128	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		19985.00000	21998	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		33741.00000	30980	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4233.00000	4891	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		72795.00000	68679	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		12949.00000	14458	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		44634.00000	41369	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		59093.00000	62669	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		10983.00000	9784	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		16947.00000	18757	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		37835.00000	34870	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		18430.00000	20341	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		35745.00000	32882	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		15537.00000	17246	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		40011.00000	36945	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		9607.00000	10830	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		52212.00000	48660	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		5478.00000	6281	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		66554.00000	62583	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2773.00000	3244	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		82669.00000	78366	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1418.00000	1685	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		100491.00000	95983	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		672.00000	811	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		119284.00000	114649	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		295.00000	361	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		138817.00000	134109	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		44150.00000	47291	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16207.00000	14573	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		56512.00000	60022	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		11732.00000	10468	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		69721.00000	73533	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8411.00000	7449	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.76800	8.80100		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		33005.00000	34108	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		33074.00000	31909	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		40090.00000	41342	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		26529.00000	25514	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		31360.00000	32425	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		34867.00000	33664	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		29765.00000	30793	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		36722.00000	35483	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		23899.00000	24778	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		44785.00000	43397	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.75200	8.78500		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		25268.00000	26388	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		24263.00000	23167	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		38748.00000	39816	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		41098.00000	39951	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		37169.00000	38208	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		42886.00000	41709	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		31250.00000	32171	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		50556.00000	49261	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		47225.00000	48441	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		32916.00000	31917	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.54300	8.57400		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		18256.00000	19590	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		26325.00000	24290	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		33061.00000	35043	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		14206.00000	12818	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		9685.00000	10521	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		39994.00000	37459	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		8053.00000	8776	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		44022.00000	41374	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		6673.00000	7293	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		48342.00000	45592	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		2814.00000	3110	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		67699.00000	64626	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		723.00000	810	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		95587.00000	92304	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		129.00000	145	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		126078.00000	122725	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		19.00000	21	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		158211.00000	154844	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		2.00000	2	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		191644.00000	188274	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		226353.00000	222983	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		51893.00000	54422	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		7049.00000	6207	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		262380.00000	259010	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.53800	8.56900		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		35199.00000	36711	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		42682.00000	40842	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		49810.00000	51684	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		30522.00000	29044	13.45	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Call		24874.00000	26083	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		54464.00000	52320	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		22581.00000	23714	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		57797.00000	55576	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		20536.00000	21594	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		61416.00000	59122	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		13514.00000	14290	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		77464.00000	74888	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		7287.00000	7765	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		101018.00000	98144	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		3427.00000	3684	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		128031.00000	124935	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1598.00000	1728	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		158213.00000	154990	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		674.00000	733	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		190488.00000	187195	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		255.00000	279	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		224509.00000	221180	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		86.00000	95	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		260075.00000	256730	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		66736.00000	68934	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		21599.00000	20445	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.52700	8.55800		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		50401.00000	52037	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		51261.00000	49559	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		61218.00000	63079	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		40862.00000	39385	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		47874.00000	49454	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		54131.00000	52374	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		45421.00000	46945	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		57113.00000	55299	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		36358.00000	37659	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		70177.00000	68139	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.51300	8.54400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		59022.00000	60695	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		58380.00000	56729	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		69692.00000	71557	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		47961.00000	46501	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		56501.00000	58126	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		61224.00000	59524	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		54041.00000	55617	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		64165.00000	62417	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		44819.00000	46202	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		76930.00000	74989	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			8.92500	8.96200		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		949.00000	1045	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5401.00000	5043	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		657.00000	728	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6344.00000	5961	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		794.00000	876	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5863.00000	5492	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		217.00000	245	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9000.00000	8574	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		52.00000	59	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		11944.00000	11498	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		8.00000	9	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		15024.00000	14571	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		18153.00000	17700	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		21302.00000	20848	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		24465.00000	24012	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		27643.00000	27189	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		37257.00000	36803	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		34038.00000	33584	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		30833.00000	30380	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.99400	9.04000		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2878.00000	3048	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5781.00000	5491	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2663.00000	2824	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6067.00000	5769	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2458.00000	2611	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6364.00000	6057	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1900.00000	2028	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7315.00000	6983	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1164.00000	1254	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9100.00000	8730	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		651.00000	708	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11117.00000	10715	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		326.00000	359	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13332.00000	12906	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		172.00000	191	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15728.00000	15288	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		85.00000	96	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		18201.00000	17751	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		40.00000	45	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20724.00000	20269	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		17.00000	20	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23280.00000	22823	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		31056.00000	30597	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		3.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28451.00000	27992	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		7.00000	8	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25857.00000	25399	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.99000	9.04200		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5240.00000	5434	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5178.00000	4970	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6049.00000	6262	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4440.00000	4251	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5049.00000	5239	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5374.00000	5161	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4862.00000	5047	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5575.00000	5357	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4161.00000	4326	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6425.00000	6189	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.93700	8.99200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6309.00000	6451	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6266.00000	6109	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6446.00000	6590	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6131.00000	5976	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6175.00000	6315	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6403.00000	6244	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5655.00000	5787	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6972.00000	6805	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7009.00000	7161	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5608.00000	5462	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.76900	8.80100		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		10586.00000	11339	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		13502.00000	12427	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		18788.00000	19877	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		7512.00000	6772	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		8071.00000	8689	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		16738.00000	15527	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		5974.00000	6465	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20433.00000	19096	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		6971.00000	7524	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		18529.00000	17253	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		5078.00000	5510	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22450.00000	21053	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1975.00000	2171	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		34072.00000	32439	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		603.00000	671	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		47700.00000	45939	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		138.00000	155	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		62515.00000	60704	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		27.00000	31	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		77971.00000	76146	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		4.00000	5	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		93808.00000	91980	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		0.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		109962.00000	108133	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		126424.00000	124596	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		29070.00000	30440	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3861.00000	3403	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.77100	8.80400		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		18977.00000	19815	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		21999.00000	20992	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		26934.00000	27965	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		16065.00000	15251	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		16268.00000	17025	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		24916.00000	23828	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		13792.00000	14469	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		28107.00000	26939	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		15000.00000	15718	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26477.00000	25349	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		12643.00000	13281	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29807.00000	28600	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		7835.00000	8285	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		39397.00000	38002	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		4421.00000	4711	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		50644.00000	49089	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2247.00000	2414	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		63398.00000	61720	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1139.00000	1231	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		77491.00000	75738	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		535.00000	581	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		92365.00000	90566	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		231.00000	253	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		107825.00000	106001	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		92.00000	101	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		123738.00000	121902	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		36077.00000	37281	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		11564.00000	10923	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.76400	8.79700		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		26892.00000	27771	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		26728.00000	25802	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		32534.00000	33530	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		21524.00000	20716	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		25579.00000	26429	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		28151.00000	27196	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		24306.00000	25127	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		29623.00000	28638	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		19616.00000	20321	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		36008.00000	34908	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.75100	8.78400		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		31418.00000	32295	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		30564.00000	29677	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		30130.00000	30982	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		31947.00000	31036	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		28874.00000	29702	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		33372.00000	32436	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		24176.00000	24908	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		39488.00000	38456	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		36888.00000	37861	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		25439.00000	24649	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.71800	8.75000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		10200.00000	11226	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10200.00000	9060	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		5947.00000	6640	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		16156.00000	14683	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		7196.00000	7996	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		13986.00000	12621	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		4858.00000	5451	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		18502.00000	16929	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		3922.00000	4422	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		21017.00000	19351	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1111.00000	1282	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		35707.00000	33712	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		222.00000	262	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		52735.00000	50608	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		30.00000	36	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		70887.00000	68727	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		3.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		89642.00000	87476	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		108872.00000	106706	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		128568.00000	126402	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		169397.00000	167231	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		148739.00000	146573	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.72100	8.75300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		17301.00000	18342	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		17501.00000	16407	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		12832.00000	13679	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		23099.00000	21811	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		14227.00000	15138	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		21123.00000	19899	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		11531.00000	12315	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		25184.00000	23833	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		10322.00000	11045	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		27378.00000	25965	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		26600.00000	27961	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10327.00000	9553	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		5587.00000	6038	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		39890.00000	38205	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		2716.00000	2964	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		54669.00000	52782	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1174.00000	1295	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		71190.00000	69176	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		448.00000	499	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		88951.00000	86867	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		150.00000	168	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		107574.00000	105458	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		166919.00000	164784	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		11.00000	12	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		146631.00000	144497	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		43.00000	49	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		126837.00000	124707	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.71100	8.74400		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		22102.00000	23188	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		21707.00000	20621	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		23752.00000	24891	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		20080.00000	19045	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		20522.00000	21557	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		23420.00000	22282	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		14920.00000	15750	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		31140.00000	29797	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		31047.00000	32390	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		14408.00000	13578	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.69700	8.72900		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		27097.00000	28153	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		25736.00000	24713	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		28727.00000	29824	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		24136.00000	23153	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		25522.00000	26538	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		27406.00000	26342	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		19793.00000	20647	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		34800.00000	33575	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		35796.00000	37052	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		18424.00000	17601	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.70100	8.73200		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		15406.00000	16433	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		14126.00000	12944	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		11902.00000	12759	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		17761.00000	16409	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		10346.00000	11120	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		19802.00000	18367	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		7631.00000	8246	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		24336.00000	22742	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		8922.00000	9616	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		21994.00000	20478	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		26400.00000	27827	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		7588.00000	6806	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		3064.00000	3356	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		38222.00000	36304	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		958.00000	1062	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		55048.00000	52943	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		224.00000	250	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		73741.00000	71559	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		44.00000	49	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		93498.00000	91294	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		7.00000	7	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		113922.00000	111713	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		134916.00000	132707	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		178600.00000	176391	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		156472.00000	154262	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.70000	8.73200		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		26736.00000	27833	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		25470.00000	24313	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		23097.00000	24098	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		28891.00000	27636	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		21382.00000	22333	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		30731.00000	29427	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		18164.00000	19018	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		34679.00000	33277	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		19737.00000	20639	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		32660.00000	31307	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		37142.00000	38469	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		18538.00000	17610	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		11538.00000	12155	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		46287.00000	44649	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		6699.00000	7107	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		60149.00000	58302	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3495.00000	3737	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		76127.00000	74114	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1814.00000	1951	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		94122.00000	92004	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		871.00000	941	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		113364.00000	111179	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		385.00000	418	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		133587.00000	131365	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		58.00000	63	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		176310.00000	174060	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		156.00000	170	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		154605.00000	152365	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.69200	8.72400		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		33485.00000	34559	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		35157.00000	34001	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		35165.00000	36275	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		33358.00000	32238	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		36892.00000	38038	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		31623.00000	30539	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		27250.00000	28180	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		43012.00000	41712	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		44264.00000	45553	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		25316.00000	24375	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.68100	8.71200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		39311.00000	40364	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		40137.00000	39053	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		40970.00000	42053	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		38360.00000	37305	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		42669.00000	43781	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		36638.00000	35613	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		49845.00000	51074	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		30296.00000	29388	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		33069.00000	34004	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		47813.00000	46611	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.67900	8.71000		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		8158.00000	9418	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		5307.00000	4349	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		4731.00000	5612	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		9031.00000	7694	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		2445.00000	2986	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		13974.00000	12297	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		3454.00000	4156	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		11358.00000	9842	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		1677.00000	2078	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		16850.00000	15034	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		1111.00000	1399	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		19950.00000	18019	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		149.00000	199	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		33852.00000	31684	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		5.00000	7	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		52758.00000	50542	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		72340.00000	70122	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		92483.00000	90265	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		113197.00000	110979	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		134502.00000	132285	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		156417.00000	154199	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		21240.00000	23222	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		855.00000	619	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.67600	8.70800		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		20344.00000	21514	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		17378.00000	16279	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		16911.00000	17945	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		21029.00000	19794	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		13866.00000	14765	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		25145.00000	23776	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		15340.00000	16306	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		23029.00000	21726	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		12488.00000	13322	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		27377.00000	25943	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		11206.00000	11976	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		29725.00000	28226	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		6990.00000	7526	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		40227.00000	38495	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		3531.00000	3839	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		55625.00000	53664	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1595.00000	1751	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		73069.00000	70956	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		639.00000	708	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		92034.00000	89834	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		225.00000	252	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		112099.00000	109857	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		69.00000	78	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		132998.00000	130738	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		18.00000	21	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		154594.00000	152328	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		30550.00000	32048	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		10208.00000	9437	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		4.00000	5	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		176839.00000	174571	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.67000	8.70200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		24686.00000	25802	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		24826.00000	23693	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		26424.00000	27591	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		23066.00000	21983	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		28232.00000	29449	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		21392.00000	20360	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		18437.00000	19350	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		32763.00000	31428	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		36127.00000	37541	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		15549.00000	14714	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.65900	8.69100		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		29015.00000	30142	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		28389.00000	27287	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		30737.00000	31907	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		26647.00000	25588	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		32516.00000	33729	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		24980.00000	23964	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		22711.00000	23666	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		36127.00000	34853	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		40186.00000	41566	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		19045.00000	18196	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>							0.00	2,370.00

**Grand Total:** 0.00 2,370.00