



Daily MTM Report

Daily summary for 18/09/2006

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			8.60000	8.71000			0.00	0.00
R157 On 15/09/2015 Bond			8.65000	8.76000			0.00	0.00
R186 On 21/12/2026 Bond			8.43000	8.54000			0.00	0.00
R194 On 28/02/2008 Bond			8.75000	8.86000			0.00	0.00
R201 On 21/12/2014 Bond			8.65000	8.76000			0.00	0.00
R203 On 15/09/2017 Bond			8.59500	8.71000			0.00	0.00
R204 On 21/12/2018 Bond			8.58000	8.69500			0.00	0.00
R207 On 15/01/2020 Bond			8.56000	8.67500			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			236.66800	235.42800		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		55149.00000	66979	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		869.00000	299	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.71700	240.48200		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		105518.00000	117540	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		698.00000	370	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			246.99900	245.79700		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		110379.00000	121615	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		2409.00000	1625	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.41400	251.26500		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		112677.00000	122946	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		5027.00000	3806	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.20100	9.37100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.06000	9.23500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.78300	8.94500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.09300	9.22000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.03700	9.18500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.99900	9.18200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.91000	9.08500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.89400	9.06900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				8.30400		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.70600	8.75200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4275.00000	4163	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		0.00000	0	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.07600	9.19900		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4169.00000	3880	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		28.00000	37	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.27300	9.43500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4780.00000	4409	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		67.00000	89	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.26800	9.45000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4885.00000	4483	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		135.00000	174	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.25800	9.44700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5311.00000	4874	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		212.00000	268	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.25800	9.42100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25943.00000	25669	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21246.00000	21367	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.16000	9.31000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		37569.00000	34919	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		113.00000	140	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.22600	9.39500		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		16181.00000	14315	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9012.00000	10207	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.24000	9.42000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		17398.00000	15639	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14315.00000	15823	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.22400	9.41100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		20173.00000	18385	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17254.00000	18860	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.12900	9.30700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		81559.00000	74800	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			9.14800	9.33300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		14001.00000	10278	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		10717.00000	14337	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.14300	9.33000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		17441.00000	13726	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		14276.00000	17983	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.12300	9.31200		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		19933.00000	16246	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		17481.00000	21300	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.94400	9.12700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		121828.00000	110788	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			8.94500	9.13400		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		17086.00000	10483	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		8399.00000	14080	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.93100	9.12200		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		20040.00000	13611	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		12130.00000	18125	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.90800	9.10000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		22068.00000	15816	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		15579.00000	21839	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.50700	7.51300		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.79600	7.82100		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.08000	8.12000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.96400	7.98800		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.26200	8.28700		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.49300	8.51900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.32000	8.33700		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.55500	8.57100		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.75900	8.77600		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.67400	8.81000		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		6135.00000	8303	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8205.00000	5675	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		11047.00000	14085	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4525.00000	2865	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3396.00000	4851	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		12399.00000	9156	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2871.00000	4159	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		13615.00000	10206	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1073.00000	1678	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		20576.00000	16483	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2405.00000	3535	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14894.00000	11327	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		307.00000	520	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		28654.00000	24169	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		63.00000	116	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		37341.00000	32696	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		12.00000	22	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		46307.00000	41620	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		2.00000	3	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		55403.00000	50707	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		64596.00000	59898	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		73881.00000	69183	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		83257.00000	78559	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		17330.00000	21055	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		2299.00000	1326	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.61800	8.73600		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		12334.00000	14261	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		11879.00000	9969	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		17166.00000	19481	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		8641.00000	7119	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		9098.00000	10695	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		15154.00000	12914	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8375.00000	9889	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16066.00000	13743	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7682.00000	9113	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		17011.00000	14605	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5265.00000	6372	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21175.00000	18445	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3040.00000	3783	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		27246.00000	24151	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1578.00000	2026	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		34155.00000	30767	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		824.00000	1082	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		41850.00000	38272	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		400.00000	537	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		49954.00000	46254	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		180.00000	247	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58340.00000	54570	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		29.00000	41	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		75641.00000	71816	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		75.00000	105	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		66921.00000	63114	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		22751.00000	25404	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6229.00000	5045	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.59200	8.71200		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		14870.00000	16681	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		15235.00000	13389	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		15627.00000	17496	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		14472.00000	12685	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		16406.00000	18334	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		13734.00000	12006	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		12077.00000	13652	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		18547.00000	16466	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		19751.00000	21912	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		11037.00000	9542	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.55500	8.67300		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		18554.00000	20240	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		17790.00000	16128	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		19268.00000	20996	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		17090.00000	15470	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		19998.00000	21768	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		16409.00000	14831	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15862.00000	17382	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		20775.00000	18947	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		23081.00000	25016	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		13869.00000	12456	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.68200	8.79000		7.90	18.00	22.00
R157 On 02/11/2006 Bond Future	8.75	Call		13535.00000	17094	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		16418.00000	12173	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		24002.00000	29000	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		9010.00000	6205	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		10291.00000	13247	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		20419.00000	15572	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		7583.00000	9958	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		25011.00000	19583	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		146.00000	226	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		78024.00000	70300	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		6426.00000	8527	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		27526.00000	21823	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		8870.00000	11532	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		22641.00000	17499	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		2437.00000	3410	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		42103.00000	35272	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		709.00000	1044	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		59298.00000	51830	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		27.00000	42	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		97566.00000	89778	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		4.00000	6	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		117586.00000	109785	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		158847.00000	151043	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		0.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		138016.00000	130213	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		37083.00000	43228	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		4551.00000	2893	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		51814.00000	58749	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2070.00000	1201	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		67503.00000	74896	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		867.00000	457	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		5400.00000	7240	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		30184.00000	24221	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.66300	8.77700		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		25525.00000	29449	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		27427.00000	23293	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		35695.00000	40434	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		20128.00000	16808	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		21998.00000	25579	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		30980.00000	26503	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4891.00000	6113	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		68679.00000	61843	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		14458.00000	17175	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		41369.00000	36028	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		62669.00000	68832	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		9784.00000	7888	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		18757.00000	21991	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		34870.00000	30046	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		20341.00000	23749	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		32882.00000	28232	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		17246.00000	20307	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		36945.00000	31948	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		10830.00000	13051	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		48660.00000	42823	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6281.00000	7762	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		62583.00000	56005	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3244.00000	4129	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		78366.00000	71193	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1685.00000	2189	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		95983.00000	88429	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		811.00000	1076	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		114649.00000	106855	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		361.00000	488	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		134109.00000	126178	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		47291.00000	52747	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		14573.00000	11971	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		60022.00000	66079	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		10468.00000	8466	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		73533.00000	80076	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		7449.00000	5933	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.65300	8.76800		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		32425.00000	36387	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		33664.00000	29681	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		34108.00000	38202	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		31909.00000	28058	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		41342.00000	45960	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		25514.00000	22187	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		30793.00000	34622	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		35483.00000	31367	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		24778.00000	28081	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		43397.00000	38755	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.63800	8.75200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		39816.00000	43706	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		39951.00000	36146	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		26388.00000	30540	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		23167.00000	19626	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		38208.00000	41994	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		41709.00000	37802	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		32171.00000	35543	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		49261.00000	44940	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		48441.00000	52844	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		31917.00000	28626	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.43200	8.54300		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		19590.00000	25225	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		24290.00000	17735	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		35043.00000	43017	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		12818.00000	8602	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		10521.00000	14218	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		37459.00000	28967	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		8776.00000	12017	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		41374.00000	32427	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		7293.00000	10108	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		45592.00000	36217	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		3110.00000	4530	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		64626.00000	53856	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		810.00000	1254	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		92304.00000	80558	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		145.00000	238	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		122725.00000	110628	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		21.00000	36	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		154844.00000	142669	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		2.00000	4	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		188274.00000	176086	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		222983.00000	210793	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		54422.00000	64211	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		6207.00000	3807	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		259010.00000	246820	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.42500	8.53800		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		36711.00000	42766	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		40842.00000	34549	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		51684.00000	59064	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		29044.00000	24077	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		26083.00000	31005	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		52320.00000	44895	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		23714.00000	28347	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		55576.00000	47862	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		21594.00000	25943	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		59122.00000	51123	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		14290.00000	17543	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		74888.00000	65793	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		7765.00000	9822	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		98144.00000	87853	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		3684.00000	4824	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		124935.00000	113728	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1728.00000	2320	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		154990.00000	143235	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		733.00000	1009	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		187195.00000	175123	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		279.00000	394	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		221180.00000	208948	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		95.00000	137	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		256730.00000	244425	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		68934.00000	77467	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		20445.00000	16630	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.41400	8.52700		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		52037.00000	58436	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		49559.00000	43666	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		63079.00000	70298	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		39385.00000	34312	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		49454.00000	55644	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		52374.00000	46272	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		46945.00000	52926	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		55299.00000	48989	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		37659.00000	42804	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		68139.00000	60994	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.40100	8.51300		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		58126.00000	64364	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		59524.00000	53632	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		60695.00000	67110	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		56729.00000	51014	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		71557.00000	78667	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		46501.00000	41481	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		55617.00000	61678	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		62417.00000	56348	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		46202.00000	51552	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		74989.00000	68208	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	8.92500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1045.00000	1422	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5043.00000	3947	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		728.00000	1015	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		5961.00000	4775	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		876.00000	1207	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		5492.00000	4349	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		245.00000	364	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		8574.00000	7220	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		59.00000	95	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		11498.00000	10060	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9.00000	16	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		14571.00000	13104	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		1.00000	3	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		17700.00000	16227	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		20848.00000	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		24012.00000	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		27189.00000	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		36803.00000	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		33584.00000	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		30380.00000	28906	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.85900	8.99400		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3048.00000	3590	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		5491.00000	4682	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2824.00000	3341	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		5769.00000	4935	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2611.00000	3101	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6057.00000	5197	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2028.00000	2444	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6983.00000	6048	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1254.00000	1550	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		8730.00000	7676	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		708.00000	902	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		10715.00000	9559	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		359.00000	473	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		12906.00000	11670	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		191.00000	257	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15288.00000	14004	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		96.00000	132	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		17751.00000	16437	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		45.00000	63	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20269.00000	18937	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		20.00000	28	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		22823.00000	21481	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		30597.00000	29247	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		3.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		27992.00000	26643	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		8.00000	12	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		25399.00000	24052	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.84500	8.99000		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5239.00000	5792	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5161.00000	4590	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		5434.00000	6001	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4970.00000	4412	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6262.00000	6882	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4251.00000	3747	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5047.00000	5587	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		5357.00000	4773	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4326.00000	4813	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6189.00000	5551	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.78700	8.93700		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6315.00000	6706	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6244.00000	5819	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6451.00000	6848	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6109.00000	5689	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6590.00000	6992	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5976.00000	5562	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5787.00000	6156	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6805.00000	6357	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7161.00000	7586	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5462.00000	5070	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.65700	8.76900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		11339.00000	14404	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		12427.00000	9057	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		19877.00000	24112	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		6772.00000	4574	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		8689.00000	11254	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		15527.00000	11658	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		6465.00000	8545	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		19096.00000	14742	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		7524.00000	9844	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		17253.00000	13139	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		5510.00000	7360	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		21053.00000	16469	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2171.00000	3059	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		32439.00000	26893	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		671.00000	995	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		45939.00000	39829	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		155.00000	241	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		60704.00000	54355	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		31.00000	49	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		76146.00000	69730	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		5.00000	8	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		91980.00000	85548	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		1.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		108133.00000	101699	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		124596.00000	118162	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		30440.00000	35589	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		3403.00000	2117	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.65700	8.77100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		19815.00000	22964	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		20992.00000	17733	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		27965.00000	31779	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		15251.00000	12657	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		17025.00000	19892	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		23828.00000	20287	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		14469.00000	17052	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		26939.00000	23114	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		15718.00000	18442	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		25349.00000	21666	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		13281.00000	15722	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		28600.00000	24633	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		8285.00000	10043	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		38002.00000	33352	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		4711.00000	5868	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		49089.00000	43838	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2414.00000	3098	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		61720.00000	55997	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1231.00000	1615	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		75738.00000	69714	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		581.00000	779	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		90566.00000	84357	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		253.00000	346	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		106001.00000	99687	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		101.00000	141	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		121902.00000	115535	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		37281.00000	41676	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		10923.00000	8910	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.64900	8.76400		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		26429.00000	29586	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		27196.00000	24031	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		27771.00000	31031	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		25802.00000	22741	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		33530.00000	37199	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		20716.00000	18063	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		25127.00000	28180	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		28638.00000	25371	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		20321.00000	22963	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		34908.00000	31230	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.63700	8.75100		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		30982.00000	34087	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		31036.00000	28017	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		32295.00000	35484	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		29677.00000	26742	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		29702.00000	32723	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		32436.00000	29333	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		24908.00000	27592	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		38456.00000	35015	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		37861.00000	41385	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		24649.00000	22048	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.60200	8.71800		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		11226.00000	15671	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		9060.00000	5599	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		6640.00000	9807	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		14683.00000	9945	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		7996.00000	11586	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		12621.00000	8305	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		5451.00000	8209	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		16929.00000	11781	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		4422.00000	6792	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		19351.00000	13815	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1282.00000	2174	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		33712.00000	26698	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		262.00000	487	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		50608.00000	42927	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		36.00000	73	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		68727.00000	60857	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		3.00000	7	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		87476.00000	79574	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		106706.00000	98801	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		126402.00000	118496	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		167231.00000	159325	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		146573.00000	138667	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.60200	8.72100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		18342.00000	22656	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16407.00000	12725	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		13679.00000	17256	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		21811.00000	17392	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		15138.00000	18961	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		19899.00000	15725	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		12315.00000	15649	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		23833.00000	19171	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		11045.00000	14139	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		25965.00000	21063	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		27961.00000	33444	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		9553.00000	7039	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		6038.00000	8031	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		38205.00000	32203	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		2964.00000	4105	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		52782.00000	45927	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1295.00000	1869	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		69176.00000	61753	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		499.00000	751	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		86867.00000	79122	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		168.00000	264	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		105458.00000	97557	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		3.00000	5	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		164784.00000	156790	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12.00000	21	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		144497.00000	136510	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		49.00000	81	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		124707.00000	116742	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.59200	8.71100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		21557.00000	25630	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		22282.00000	18466	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		23188.00000	27451	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		20621.00000	16994	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		24891.00000	29341	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		19045.00000	15606	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		15750.00000	19067	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		29797.00000	25225	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		32390.00000	37564	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		13578.00000	10862	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.57800	8.69700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		26538.00000	30598	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		26342.00000	22621	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		28153.00000	32365	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		24713.00000	21143	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		29824.00000	34188	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		23153.00000	19735	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		20647.00000	24097	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		33575.00000	29242	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		37052.00000	42004	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		17601.00000	14771	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.58400	8.70100		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		16433.00000	20948	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		12944.00000	9058	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		12759.00000	16614	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		16409.00000	11862	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		11120.00000	14642	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		18367.00000	13487	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		8246.00000	11112	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		22742.00000	17206	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		9616.00000	12806	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		20478.00000	15267	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		27827.00000	33807	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		6806.00000	4384	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		3356.00000	4806	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		36304.00000	29352	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1062.00000	1617	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		52943.00000	45096	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		250.00000	404	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		71559.00000	63310	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		49.00000	83	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		91294.00000	82926	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		7.00000	13	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		111713.00000	103316	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		132707.00000	124306	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		176391.00000	167989	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		154262.00000	145861	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.58200	8.70000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		27833.00000	32249	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		24313.00000	20350	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		24098.00000	28153	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		27636.00000	23312	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		22333.00000	26204	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		29427.00000	24920	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		19018.00000	22517	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		33277.00000	28398	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		20639.00000	24325	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		31307.00000	26614	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		38469.00000	43719	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		17610.00000	14481	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		12155.00000	14740	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		44649.00000	38855	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		7107.00000	8857	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		58302.00000	51674	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3737.00000	4804	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		74114.00000	66802	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1951.00000	2566	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		92004.00000	84241	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		941.00000	1267	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		111179.00000	103126	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		418.00000	575	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		131365.00000	123144	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		63.00000	91	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		174060.00000	165709	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		170.00000	239	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		152365.00000	144055	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.57300	8.69200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		34559.00000	38842	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		34001.00000	29927	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		36275.00000	40694	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		32238.00000	28300	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		38038.00000	42592	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		30539.00000	26736	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		28180.00000	31919	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		41712.00000	37095	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		45553.00000	50637	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		24375.00000	21103	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.56200	8.68100		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		40364.00000	44659	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		39053.00000	35085	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		42053.00000	46463	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		37305.00000	33452	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		43781.00000	48305	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		35613.00000	31873	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		51074.00000	56045	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		29388.00000	26096	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		34004.00000	37841	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		46611.00000	42184	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.56300	8.67900		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		5612.00000	10047	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		7694.00000	3762	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		9418.00000	15236	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4349.00000	1801	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		2986.00000	5985	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		12297.00000	6929	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		4156.00000	7862	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		9842.00000	5182	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		2078.00000	4422	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		15034.00000	9011	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		1399.00000	3165	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		18019.00000	11419	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		199.00000	582	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		31684.00000	23700	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		7.00000	28	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		50542.00000	42196	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		70122.00000	61756	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		90265.00000	81898	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		110979.00000	102613	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		132285.00000	123918	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		154199.00000	145833	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		23222.00000	31123	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		619.00000	154	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.55900	8.67600		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		17945.00000	22174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		19794.00000	15661	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		21514.00000	26245	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16279.00000	12648	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		14765.00000	18490	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		23776.00000	19138	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		16306.00000	20283	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		21726.00000	17340	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		13322.00000	16797	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		25943.00000	21055	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		11976.00000	15205	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		28226.00000	23093	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		7526.00000	9834	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		38495.00000	32440	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		3839.00000	5207	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		53664.00000	46669	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1751.00000	2469	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		70956.00000	63311	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		708.00000	1038	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		89834.00000	81802	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		252.00000	384	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		109857.00000	101626	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		78.00000	124	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		130738.00000	122420	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		21.00000	35	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		152328.00000	143979	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		32048.00000	37952	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		9437.00000	6978	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		5.00000	8	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		174571.00000	166212	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.55200	8.67000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		25802.00000	30270	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		23693.00000	19802	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		27591.00000	32247	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		21983.00000	18280	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		29449.00000	34292	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		20360.00000	16844	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		19350.00000	23060	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		31428.00000	26777	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		37541.00000	43100	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		14714.00000	11914	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.54200	8.65900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		30142.00000	34561	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		27287.00000	23493	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		31907.00000	36484	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		25588.00000	21951	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		33729.00000	38462	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		23964.00000	20483	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		23666.00000	27449	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		34853.00000	30423	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		41566.00000	46905	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		18196.00000	15321	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:							18.00	2,388.00

Grand Total: 18.00 2,388.00