



# Daily MTM Report

Daily summary for 19/09/2006

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			8.62000	8.60000			0.00	0.00
R157 On 15/09/2015 Bond			8.67000	8.65000			0.00	0.00
R186 On 21/12/2026 Bond			8.45000	8.43000			0.00	0.00
R194 On 28/02/2008 Bond			8.77000	8.75000			0.00	0.00
R201 On 21/12/2014 Bond			8.67000	8.65000			0.00	0.00
R203 On 15/09/2017 Bond			8.61500	8.59500			0.00	0.00
R204 On 21/12/2018 Bond			8.59000	8.58000			0.00	0.00
R207 On 15/01/2020 Bond			8.56600	8.56000			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			236.46400	236.66800		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		66979.00000	64966	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		299.00000	326	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			241.50500	241.71700		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		117540.00000	115449	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		370.00000	399	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			246.78800	246.99900		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		121615.00000	119597	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		1625.00000	1717	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			252.21400	252.41400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		122946.00000	121103	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		3806.00000	3963	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.21100	9.20100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.10200	9.06000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.88500	8.78300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.10700	9.09300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.05800	9.03700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.03700	8.99900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.96100	8.91000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.95800	8.89400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.30000	0.00000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.71000	8.70600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4163.00000	4173	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			9.08400	9.07600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3880.00000	3898	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		37.00000	36	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.29000	9.27300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4409.00000	4447	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		89.00000	85	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.29700	9.26800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4483.00000	4545	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		174.00000	166	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.27700	9.25800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4874.00000	4916	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		268.00000	261	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.28300	9.25800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		25669.00000	25677	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21367.00000	21315	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.17700	9.16000		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		34919.00000	35207	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		140.00000	124	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.24500	9.22600		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		14315.00000	14460	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		10207.00000	10007	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.26000	9.24000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		15639.00000	15783	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15823.00000	15604	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.24400	9.22400		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		18385.00000	18533	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		18860.00000	18645	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.14900	9.12900		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		74800.00000	75564	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			9.17000	9.14800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		10278.00000	10625	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		14337.00000	13807	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.16700	9.14300		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		13726.00000	14126	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		17983.00000	17426	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.14900	9.12300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		16246.00000	16685	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		21300.00000	20703	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			8.97800	8.94400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		110788.00000	112879	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			8.98000	8.94500		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		10483.00000	11496	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		14080.00000	12804	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			8.96800	8.93100		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		13611.00000	14688	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		18125.00000	16779	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			8.94800	8.90800		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		15816.00000	16968	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		21839.00000	20369	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.50700	7.50700		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.79200	7.79600		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.07300	8.08000		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.95900	7.96400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.25600	8.26200		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.48600	8.49300		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.31400	8.32000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.54600	8.55500		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.74700	8.75900		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.72000	8.67400		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		8303.00000	7359	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		5675.00000	6322	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		14085.00000	12865	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		2865.00000	3237	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		4851.00000	4167	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		9156.00000	10063	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		4159.00000	3541	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		10206.00000	11179	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1678.00000	1355	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		16483.00000	17752	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3535.00000	2981	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		11327.00000	12365	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		520.00000	393	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		24169.00000	25634	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		116.00000	80	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		32696.00000	34252	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		22.00000	14	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		41620.00000	43204	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		3.00000	2	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		50707.00000	52297	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		59898.00000	61490	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		69183.00000	70775	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		78559.00000	80151	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		21055.00000	19651	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		1326.00000	1514	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.64000	8.61800		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10695.00000	10315	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		12914.00000	13250	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		14261.00000	13818	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		9969.00000	10243	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		19481.00000	18969	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		7119.00000	7324	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9889.00000	9526	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		13743.00000	14096	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		9113.00000	8766	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		14605.00000	14975	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		6372.00000	6093	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		18445.00000	18883	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3783.00000	3586	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		24151.00000	24671	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		2026.00000	1901	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		30767.00000	31357	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1082.00000	1006	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		38272.00000	38912	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		537.00000	494	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		46254.00000	46927	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		247.00000	225	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		54570.00000	55264	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		41.00000	36	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		71816.00000	72528	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		105.00000	94	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		63114.00000	63820	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		25404.00000	24836	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		5045.00000	5193	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.61500	8.59200		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		13652.00000	13287	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		16466.00000	16803	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		16681.00000	16270	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		13389.00000	13681	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		17496.00000	17074	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		12685.00000	12965	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		18334.00000	17902	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		12006.00000	12275	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		21912.00000	21437	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		9542.00000	9769	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.57800	8.55500		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		17382.00000	17032	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		18947.00000	19251	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		20240.00000	19858	4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.70	Put		16128.00000	16400	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		20996.00000	20606	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		15470.00000	15734	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		21768.00000	21370	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		14831.00000	15086	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		25016.00000	24587	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		12456.00000	12681	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.70000	8.68200		7.90	0.00	22.00
R157 On 02/11/2006 Bond Future	8.65	Call		13247.00000	12471	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		15572.00000	16100	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.75	Call		17094.00000	16212	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		12173.00000	12597	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		29000.00000	27909	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		6205.00000	6419	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Call		9958.00000	9295	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		19583.00000	20225	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		226.00000	187	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		70300.00000	71566	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		8527.00000	7921	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		21823.00000	22522	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		11532.00000	10811	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		17499.00000	18084	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		3410.00000	3078	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		35272.00000	36246	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1044.00000	908	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		51830.00000	52998	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		42.00000	33	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		89778.00000	91074	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		6.00000	4	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		109785.00000	111089	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		151043.00000	152348	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1.00000	0	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		130213.00000	131518	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		43228.00000	42013	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2893.00000	2983	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		58749.00000	57475	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1201.00000	1232	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		74896.00000	73599	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		457.00000	465	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		7240.00000	6692	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		24221.00000	24978	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.68400	8.66300		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		25579.00000	24740	7.96	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	8.65	Put		26503.00000	27152	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		29449.00000	28545	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		23293.00000	23878	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		40434.00000	39384	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		16808.00000	17247	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		6113.00000	5779	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		61843.00000	62998	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		17175.00000	16507	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		36028.00000	36850	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		68832.00000	67555	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		7888.00000	8101	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		21991.00000	21219	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		30046.00000	30763	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		23749.00000	22943	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		28232.00000	28915	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		20307.00000	19569	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		31948.00000	32699	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		13051.00000	12488	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		42823.00000	43749	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		7762.00000	7366	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		56005.00000	57099	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		4129.00000	3878	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		71193.00000	72432	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		2189.00000	2037	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		88429.00000	89767	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		1076.00000	991	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		106855.00000	108260	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		488.00000	445	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		126178.00000	127624	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		52747.00000	51578	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		11971.00000	12291	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		66079.00000	64818	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		8466.00000	8694	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		80076.00000	78746	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		5933.00000	6093	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.67400	8.65300		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		34622.00000	33785	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		31367.00000	31986	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		36387.00000	35526	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		29681.00000	30276	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		38202.00000	37318	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		28058.00000	28630	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		45960.00000	44984	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		22187.00000	22667	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		28081.00000	27342	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		38755.00000	39472	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.65900	8.63800		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		41994.00000	41179	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		37802.00000	38409	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		43706.00000	42872	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		36146.00000	36735	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		30540.00000	29685	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		19626.00000	20192	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		35543.00000	34805	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		44940.00000	45624	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		52844.00000	51919	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		28626.00000	29123	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.45200	8.43200		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		25225.00000	23760	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		17735.00000	18480	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		43017.00000	41184	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		8602.00000	8980	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		14218.00000	13140	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		28967.00000	30099	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		12017.00000	11043	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		32427.00000	33662	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		10108.00000	9234	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		36217.00000	37554	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		4530.00000	4027	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		53856.00000	55563	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1254.00000	1067	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		80558.00000	82581	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		238.00000	191	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		110628.00000	112792	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		36.00000	27	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		142669.00000	144870	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		4.00000	3	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		176086.00000	178296	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		210793.00000	213004	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		64211.00000	62161	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3807.00000	3967	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		246820.00000	249031	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.44600	8.42500		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		42766.00000	41366	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		34549.00000	35458	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		59064.00000	57426	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		24077.00000	24748	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		31005.00000	29825	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		44895.00000	46025	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		28347.00000	27226	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		47862.00000	49051	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		25943.00000	24880	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		51123.00000	52370	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		17543.00000	16713	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		65793.00000	67273	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		9822.00000	9266	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		87853.00000	89607	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4824.00000	4496	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		113728.00000	115710	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2320.00000	2139	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		143235.00000	145363	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		1009.00000	919	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		175123.00000	177343	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		394.00000	354	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		208948.00000	211217	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		137.00000	121	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		244425.00000	246719	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		77467.00000	75637	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		16630.00000	17110	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.43500	8.41400		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		52926.00000	51597	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		48989.00000	49959	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		58436.00000	57030	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		43666.00000	44560	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		70298.00000	68746	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		34312.00000	35059	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		55644.00000	54277	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		46272.00000	47204	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		42804.00000	41633	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		60994.00000	62122	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.42200	8.40100		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		61678.00000	60359	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		56348.00000	57318	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		64364.00000	63013	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		53632.00000	54570	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		67110.00000	65726	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		51014.00000	51918	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		78667.00000	77157	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		41481.00000	42260	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		51552.00000	50368	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		68208.00000	69313	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			8.82500	8.80500		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1422.00000	1315	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		3947.00000	4085	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		1015.00000	928	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		4775.00000	4934	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		1207.00000	1110	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		4349.00000	4498	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		364.00000	322	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		7220.00000	7423	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		95.00000	80	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		10060.00000	10291	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		16.00000	13	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		13104.00000	13347	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3.00000	2	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		16227.00000	16472	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		19375.00000	19620	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		22538.00000	22784	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		25715.00000	25961	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		35329.00000	35575	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		32111.00000	32356	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		28906.00000	29152	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			8.88500	8.85900		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		3590.00000	3457	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		4682.00000	4809	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		3341.00000	3213	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		4935.00000	5067	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		3101.00000	2979	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		5197.00000	5335	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		2444.00000	2337	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		6048.00000	6202	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1550.00000	1471	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		7676.00000	7857	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		902.00000	848	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		9559.00000	9765	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		473.00000	439	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		11670.00000	11896	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		257.00000	237	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		14004.00000	14243	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		132.00000	120	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		16437.00000	16685	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		63.00000	57	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		18937.00000	19191	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		28.00000	25	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		21481.00000	21738	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		2.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		29247.00000	29507	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		5.00000	4	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		26643.00000	26902	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		12.00000	10	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		24052.00000	24311	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			8.87600	8.84500		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		4813.00000	4687	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		5551.00000	5665	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		5792.00000	5651	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		4590.00000	4690	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		6001.00000	5858	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		4412.00000	4509	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		6882.00000	6728	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		3747.00000	3833	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		5587.00000	5449	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		4773.00000	4876	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			8.82100	8.78700		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		6156.00000	6054	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		6357.00000	6441	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		6706.00000	6599	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		5819.00000	5898	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6848.00000	6740	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		5689.00000	5767	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6992.00000	6883	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		5562.00000	5638	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		7586.00000	7472	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5070.00000	5141	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.67700	8.65700		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.65	Call		11254.00000	10560	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		11658.00000	12116	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		14404.00000	13618	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		9057.00000	9424	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		24112.00000	23147	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		4574.00000	4761	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		8545.00000	7948	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		14742.00000	15298	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		9844.00000	9197	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		13139.00000	13645	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		7360.00000	6812	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		16469.00000	17075	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		3059.00000	2752	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		26893.00000	27739	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		995.00000	863	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		39829.00000	40849	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		241.00000	199	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		54355.00000	55467	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		49.00000	38	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		69730.00000	70873	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		8.00000	6	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		85548.00000	86699	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		101699.00000	102852	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		118162.00000	119314	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		35589.00000	34517	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2117.00000	2198	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.67800	8.65700		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		19892.00000	19224	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		20287.00000	20803	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		22964.00000	22242	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		17733.00000	18196	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		31779.00000	30939	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		12657.00000	13001	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		17052.00000	16438	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		23114.00000	23685	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		18442.00000	17801	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		21666.00000	22209	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		15722.00000	15136	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		24633.00000	25231	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		10043.00000	9599	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		33352.00000	34093	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5868.00000	5559	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		43838.00000	44714	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		3098.00000	2905	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		55997.00000	56988	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1615.00000	1500	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		69714.00000	70783	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		779.00000	716	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		84357.00000	85478	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		346.00000	314	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		99687.00000	100839	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		141.00000	127	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		115535.00000	116704	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		41676.00000	40740	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		8910.00000	9158	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.67000	8.64900		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		28180.00000	27512	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		25371.00000	25861	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		29586.00000	28899	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		24031.00000	24502	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		31031.00000	30325	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		22741.00000	23194	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		37199.00000	36422	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		18063.00000	18444	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		22963.00000	22371	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		31230.00000	31796	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.65900	8.63700		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		32723.00000	32046	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		29333.00000	29842	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		34087.00000	33394	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		28017.00000	28509	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		35484.00000	34775	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		26742.00000	27219	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		27592.00000	26981	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		35015.00000	35590	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		41385.00000	40614	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		22048.00000	22462	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.62200	8.60200		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		9807.00000	9024	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		9945.00000	10530	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		15671.00000	14674	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		5599.00000	5971	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		11586.00000	10728	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		8305.00000	8815	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		8209.00000	7503	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		11781.00000	12444	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		6792.00000	6163	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		13815.00000	14556	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		2174.00000	1890	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		26698.00000	27783	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		487.00000	400	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		42927.00000	44210	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		73.00000	56	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		60857.00000	62210	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		7.00000	5	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		79574.00000	80941	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		98801.00000	100170	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		118496.00000	119865	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		159325.00000	160694	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		138667.00000	140036	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.62300	8.60200		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		17256.00000	16483	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		17392.00000	18035	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		22656.00000	21754	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		12725.00000	13240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		18961.00000	18144	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		15725.00000	16325	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		15649.00000	14920	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		19171.00000	19859	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		14139.00000	13454	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		21063.00000	21795	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		33444.00000	32352	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		7039.00000	7365	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		8031.00000	7562	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		32203.00000	33150	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		4105.00000	3818	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		45927.00000	47057	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1869.00000	1714	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		61753.00000	63016	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		751.00000	678	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		79122.00000	80467	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		264.00000	234	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		97557.00000	98945	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5.00000	4	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		156790.00000	158207	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		21.00000	18	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		136510.00000	137924	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		81.00000	70	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		116742.00000	118149	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.61300	8.59200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		19067.00000	18374	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		25225.00000	25930	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		25630.00000	24802	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		18466.00000	19036	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		27451.00000	26590	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		16994.00000	17531	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		29341.00000	28448	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		15606.00000	16112	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		37564.00000	36551	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		10862.00000	11248	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.59900	8.57800		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		24097.00000	23395	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		29242.00000	29920	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		30598.00000	29789	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		22621.00000	23190	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		32365.00000	31530	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		21143.00000	21687	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		34188.00000	33326	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		19735.00000	20252	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		42004.00000	41043	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		14771.00000	15189	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.59400	8.58400		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		14642.00000	14112	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		13487.00000	13679	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		20948.00000	20340	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		9058.00000	9171	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		16614.00000	16056	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		11862.00000	12026	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		11112.00000	10646	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		17206.00000	17462	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		12806.00000	12308	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		15267.00000	15490	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		33807.00000	33116	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		4384.00000	4415	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		4806.00000	4516	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		29352.00000	29784	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1617.00000	1479	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		45096.00000	45680	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		404.00000	357	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		63310.00000	63985	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		83.00000	70	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		82926.00000	83635	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		13.00000	10	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		103316.00000	104036	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		124306.00000	125027	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		167989.00000	168711	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		145861.00000	146582	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.59200	8.58200		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		26204.00000	25740	10.86	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	8.60	Put		24920.00000	25169	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		32249.00000	31738	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		20350.00000	20554	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		28153.00000	27672	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		23312.00000	23546	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		22517.00000	22086	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		28398.00000	28681	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		24325.00000	23877	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		26614.00000	26880	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		43719.00000	43144	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		14481.00000	14620	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		14740.00000	14398	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		38855.00000	39227	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		8857.00000	8608	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		51674.00000	52138	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4804.00000	4639	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		66802.00000	67351	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2566.00000	2463	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		84241.00000	84851	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1267.00000	1207	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		103126.00000	103781	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		575.00000	544	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		123144.00000	123826	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		91.00000	84	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		165709.00000	166417	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		239.00000	224	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		144055.00000	144754	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.58400	8.57300		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		31919.00000	31462	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		37095.00000	37414	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		38842.00000	38335	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		29927.00000	30197	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		40694.00000	40174	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		28300.00000	28557	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		42592.00000	42061	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		26736.00000	26982	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		50637.00000	50062	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		21103.00000	21304	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.57200	8.56200		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		37841.00000	37428	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		42184.00000	42469	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		44659.00000	44208	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		35085.00000	35332	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		46463.00000	46002	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		33452.00000	33689	11.05	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	8.80	Call		48305.00000	47835	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		31873.00000	32102	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		56045.00000	55541	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		26096.00000	26290	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.56900	8.56300		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		5985.00000	5706	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		6929.00000	7086	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		10047.00000	9696	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		3762.00000	3847	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		15236.00000	14838	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		1801.00000	1838	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		7862.00000	7545	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		5182.00000	5300	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		4422.00000	4185	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		9011.00000	9209	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		3165.00000	2970	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		11419.00000	11659	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		582.00000	522	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		23700.00000	24076	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		28.00000	23	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		42196.00000	42627	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		61756.00000	62192	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		81898.00000	82334	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		102613.00000	103048	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		123918.00000	124353	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		145833.00000	146268	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		31123.00000	30688	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		154.00000	154	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.56500	8.55900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		18490.00000	18204	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		19138.00000	19283	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		22174.00000	21863	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		15661.00000	15781	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		26245.00000	25910	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		12648.00000	12745	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		20283.00000	19984	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		17340.00000	17472	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		16797.00000	16524	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		21055.00000	21214	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		15205.00000	14946	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		23093.00000	23265	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		9834.00000	9631	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		32440.00000	32668	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		5207.00000	5072	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		46669.00000	46966	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2469.00000	2389	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		63311.00000	63663	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		1038.00000	997	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		81802.00000	82192	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		384.00000	365	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		101626.00000	102039	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		124.00000	117	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		122420.00000	122845	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		35.00000	32	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		143979.00000	144408	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		37952.00000	37572	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		6978.00000	7029	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8.00000	8	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		166212.00000	166643	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.55800	8.55200		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		23060.00000	22796	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		26777.00000	26942	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		30270.00000	29969	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		19802.00000	19928	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		32247.00000	31937	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		18280.00000	18397	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		34292.00000	33973	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		16844.00000	16953	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		43100.00000	42751	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		11914.00000	11993	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.54700	8.54200		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		27449.00000	27228	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		30423.00000	30554	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		34561.00000	34313	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		23493.00000	23598	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		36484.00000	36230	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		21951.00000	22050	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		38462.00000	38202	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		20483.00000	20576	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		46905.00000	46622	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		15321.00000	15392	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	2,388.00

**Grand Total:** 0.00 2,388.00