



Daily MTM Report

Daily summary for 08/09/2006

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			8.78500	8.78500			0.00	0.00
R157 On 15/09/2015 Bond			8.87000	8.87000			0.00	0.00
R186 On 21/12/2026 Bond			8.65500	8.65500			0.00	0.00
R194 On 28/02/2008 Bond			8.94000	8.96500			0.00	0.00
R201 On 21/12/2014 Bond			8.87000	8.87000			0.00	0.00
R203 On 15/09/2017 Bond			8.82000	8.82000			0.00	0.00
R204 On 21/12/2018 Bond			8.80500	8.80500			0.00	0.00
R207 On 15/01/2020 Bond			8.78500	8.78500			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
Derivatives								
GOVI On 02/11/2006 jGovi			234.26000	234.24000		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		44782.00000	44887	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2382.00000	2287	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			239.27400	239.26100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		93959.00000	94060	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1349.00000	1320	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			244.60300	244.60500		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		99663.00000	99617	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		3613.00000	3587	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			250.12400	250.15000		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		103155.00000	102900	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		6655.00000	6660	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.40500	9.40300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.13000	9.13500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.99500	8.98600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.23500	9.23200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.23300	9.23800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.08500	9.08900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.11900	9.12000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.10700	9.10600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			8.22000	8.22000		0.00	0.00	0.00
JFRA On 02/11/2006 jFra			8.73600	8.75800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4290.00000	4236	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		0.00000	1	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.21500	9.22400		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4233.00000	4211	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		31.00000	31	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.42400	9.42000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4752.00000	4760	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			74.00000	73	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.48800		9.44700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4885.00000	4975	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			142.00000	133	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.48300		9.51800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			5483.00000	5401	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			200.00000	209	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.43300		9.41900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			26127.00000	26121	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			21428.00000	21390	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.32900		9.33100		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call			38009.00000	37965	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put			177.00000	168	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.42400		9.42300		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call			16817.00000	16786	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put			9142.00000	9093	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.45300		9.45000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			17955.00000	17950	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			14329.00000	14270	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.45300		9.45100		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			20779.00000	20769	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			17136.00000	17090	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.34400		9.34600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call			83044.00000	82967	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			9.37300		9.37600		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call			15274.00000	15165	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put			10292.00000	10302	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.37100		9.37600		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			18679.00000	18538	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			13699.00000	13756	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.35300		9.36300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			21211.00000	20974	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			16744.00000	16903	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.16000		9.16700		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call			124203.00000	123795	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put			0.00000	0	0.00	0.00	0.00
JN10 On 01/02/2007 jNote			9.16800		9.17300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call			18969.00000	18727	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put			7774.00000	7852	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			9.15600		9.16100		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		21768.00000	21546	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		11348.00000	11446	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.13500	9.14000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		23729.00000	23520	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		14663.00000	14774	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.53000	7.53300		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.84000	7.84800		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.12700	8.13900		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.98700	7.99400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.28800	8.29600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.52100	8.52700		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.33400	8.33400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.55700	8.54900		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.74000	8.72200		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.88000	8.88800		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	9.00	Call		9975.00000	10065	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		6136.00000	5952	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		5540.00000	5585	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		10293.00000	10063	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3100.00000	3119	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		14786.00000	14530	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2632.00000	2646	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		16059.00000	15799	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1020.00000	1020	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		23207.00000	22932	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2216.00000	2226	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		17389.00000	17124	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		312.00000	309	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		31342.00000	31065	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		71.00000	69	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		40032.00000	39756	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		15.00000	14	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		48994.00000	48718	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		58087.00000	57812	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		67279.00000	67005	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		76564.00000	76289	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		85940.00000	85665	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		15767.00000	15908	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		3419.00000	3285	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			9.01000	8.82900		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		11195.00000	8614	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		13754.00000	17006	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		15723.00000	12543	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		10211.00000	12865	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		8201.00000	6108	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		17269.00000	21010	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		7536.00000	5564	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		18239.00000	22101	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		6900.00000	5047	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		19241.00000	23222	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		4694.00000	3298	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		23617.00000	28054	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		2689.00000	1784	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		29907.00000	34836	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1386.00000	861	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		36975.00000	42284	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		725.00000	428	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		44764.00000	50300	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		354.00000	198	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		52920.00000	58597	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		161.00000	85	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		61333.00000	67091	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		26.00000	12	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		78651.00000	84471	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		68.00000	34	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		69926.00000	75726	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		21023.00000	17298	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		7513.00000	9622	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.80700	8.80400		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		15212.00000	15134	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		15333.00000	15346	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		13766.00000	13691	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		16924.00000	16940	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		14478.00000	14401	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		16116.00000	16130	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11145.00000	11077	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		20408.00000	20431	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		18375.00000	18292	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		12454.00000	12462	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.76400	8.75700		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18266.00000	18138	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		18463.00000	18533	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		17581.00000	17456	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		19192.00000	19265	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		18966.00000	18836	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		17753.00000	17820	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		15005.00000	14889	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		22293.00000	22376	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		21930.00000	21790	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		15094.00000	15152	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.89000	8.89700		7.90	0.00	18.00
R157 On 02/11/2006 Bond Future	9.00	Call		20456.00000	20599	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		13133.00000	12776	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		11353.00000	11416	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		21904.00000	21467	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		8603.00000	8641	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		26399.00000	25937	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		6330.00000	6349	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		31427.00000	30946	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		138.00000	134	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		85684.00000	85181	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		5366.00000	5377	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		34134.00000	33645	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		7408.00000	7435	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		28848.00000	28375	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		2061.00000	2052	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		49395.00000	48886	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		623.00000	614	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		66881.00000	66372	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		28.00000	27	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		105236.00000	104735	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		5.00000	4	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		125256.00000	124756	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		166515.00000	166016	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		1.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		145685.00000	145185	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		32218.00000	32454	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7354.00000	7091	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		45854.00000	46180	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3779.00000	3605	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		60780.00000	61175	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1813.00000	1708	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		4513.00000	4517	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		36966.00000	36471	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.91500	8.89900		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		31538.00000	30832	8.33	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	9.00	Put		24519.00000	24929	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		22223.00000	21634	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		32674.00000	33201	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		19042.00000	18503	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		36572.00000	37149	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4045.00000	3855	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		76381.00000	77307	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		12327.00000	11914	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		47787.00000	48489	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		56865.00000	55963	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		12529.00000	12743	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		16139.00000	15651	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		40802.00000	41429	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		17555.00000	17042	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		38645.00000	39247	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		14794.00000	14331	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		43042.00000	43694	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		9148.00000	8809	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		55527.00000	56303	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		5227.00000	4998	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		70078.00000	70965	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2658.00000	2519	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		86328.00000	87306	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1373.00000	1292	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		104220.00000	105254	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		660.00000	616	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		123046.00000	124117	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		294.00000	272	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		142591.00000	143684	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		42330.00000	41524	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		18161.00000	18471	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		54349.00000	53462	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		13343.00000	13571	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		67249.00000	66298	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9714.00000	9878	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.89200	8.89100		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		30436.00000	30333	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		36661.00000	36627	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		28891.00000	28789	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		38554.00000	38521	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		27395.00000	27295	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		40510.00000	40478	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		21915.00000	21821	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		48958.00000	48932	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		37112.00000	37005	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	9.00	Put		29709.00000	29670	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.87600	8.87200		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		22643.00000	22478	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		27454.00000	27555	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		36303.00000	36114	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		44469.00000	44546	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		34801.00000	34615	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		46335.00000	46415	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		29184.00000	29013	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		54306.00000	54402	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		44390.00000	44184	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		35898.00000	35958	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.66100	8.66100		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.75	Call		28871.00000	28660	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		19395.00000	19184	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		15788.00000	15586	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		33236.00000	33035	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		8345.00000	8183	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		48033.00000	47871	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		6941.00000	6792	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		52289.00000	52140	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		5763.00000	5627	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		56812.00000	56676	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		2471.00000	2387	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		76736.00000	76652	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		665.00000	631	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		104908.00000	104874	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		128.00000	119	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		135457.00000	135448	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		21.00000	19	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		167593.00000	167591	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		3.00000	2	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		201024.00000	201024	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		235732.00000	235732	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		46011.00000	45828	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10546.00000	10363	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		271759.00000	271759	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.66000	8.66000		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		45169.00000	45032	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35640.00000	35503	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		31597.00000	31464	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		48838.00000	48705	13.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	8.30	Call		22092.00000	21971	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		61440.00000	61319	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		19999.00000	19882	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		64973.00000	64856	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		18146.00000	18033	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		68786.00000	68672	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		11835.00000	11740	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		85543.00000	85448	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		6314.00000	6245	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		109804.00000	109735	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		2940.00000	2897	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		137302.00000	137260	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1370.00000	1345	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		167744.00000	167718	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		580.00000	566	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		200153.00000	200139	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		221.00000	215	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		234234.00000	234227	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		76.00000	73	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		269823.00000	269820	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		61117.00000	60985	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25739.00000	25607	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.65000	8.64900		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		46273.00000	46114	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		56849.00000	56796	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		43908.00000	43751	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		59882.00000	59830	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		41616.00000	41461	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		63024.00000	62975	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		33180.00000	33035	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		76715.00000	76676	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		56437.00000	56272	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		45797.00000	45738	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.63600	8.63400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		54740.00000	54545	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		63669.00000	63685	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		52357.00000	52165	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		66650.00000	66669	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		50034.00000	49845	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		69729.00000	69752	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		41356.00000	41180	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		83037.00000	83074	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		64855.00000	64649	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		52694.00000	52699	13.10	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future			9.03100	9.06200		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		806.00000	869	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6483.00000	6167	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		559.00000	605	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7471.00000	7138	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		674.00000	729	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6969.00000	6644	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		187.00000	205	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		10196.00000	9834	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		46.00000	51	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		13164.00000	12790	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		8.00000	9	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		16249.00000	15870	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		1.00000	2	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		19378.00000	18999	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		22527.00000	22148	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		25691.00000	25311	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		28868.00000	28488	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		38482.00000	38102	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		35263.00000	34884	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		32059.00000	31679	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.13200	9.16700		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2505.00000	2616	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6675.00000	6436	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2311.00000	2416	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6983.00000	6738	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2127.00000	2226	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		7300.00000	7050	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1630.00000	1712	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		8312.00000	8044	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		983.00000	1038	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		10186.00000	9892	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		540.00000	575	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		12274.00000	11959	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		265.00000	285	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14539.00000	14210	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		139.00000	150	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16963.00000	16625	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		69.00000	75	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		19452.00000	19108	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		32.00000	35	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21983.00000	21637	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		14.00000	15	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24544.00000	24196	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1.00000	1	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		32323.00000	31974	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		29717.00000	29369	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		6.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		27123.00000	26775	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.14800	9.18600		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5531.00000	5674	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		5037.00000	4885	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4775.00000	4904	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5827.00000	5662	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4597.00000	4722	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		6036.00000	5867	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4423.00000	4545	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		6250.00000	6078	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3772.00000	3880	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		7150.00000	6965	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.10400	9.14100		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6108.00000	6198	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6602.00000	6491	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		5978.00000	6066	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6743.00000	6631	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5849.00000	5935	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6886.00000	6772	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5351.00000	5432	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		7477.00000	7357	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6649.00000	6744	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		6058.00000	5952	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.88500	8.88600		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	9.00	Call		16629.00000	16547	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		10190.00000	10051	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		9281.00000	9193	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		17034.00000	16889	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		7072.00000	6988	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		20575.00000	20434	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		5242.00000	5164	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		24538.00000	24403	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		6111.00000	6029	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		22505.00000	22366	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		4462.00000	4389	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		26671.00000	26540	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1767.00000	1720	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		38701.00000	38597	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		562.00000	539	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		52495.00000	52416	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		138.00000	130	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		67352.00000	67287	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		30.00000	28	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		82811.00000	82752	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		5.00000	5	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		98645.00000	98588	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		114799.00000	114742	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		131261.00000	131204	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		26073.00000	26014	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5700.00000	5584	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.89300	8.89300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		24608.00000	24535	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		18693.00000	18620	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		17160.00000	17089	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25136.00000	25065	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		14654.00000	14586	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		28256.00000	28188	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		12376.00000	12311	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31645.00000	31580	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		13486.00000	13419	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29917.00000	29850	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		11323.00000	11259	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		33441.00000	33377	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		6952.00000	6899	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		43469.00000	43416	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		3889.00000	3849	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		55066.00000	55026	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		1961.00000	1935	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		68066.00000	68040	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		994.00000	978	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		82300.00000	82284	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		468.00000	458	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		97253.00000	97243	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		204.00000	199	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		112752.00000	112747	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		82.00000	79	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		128683.00000	128680	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		33269.00000	33198	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13710.00000	13640	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.88700	8.88600		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		24872.00000	24788	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		29554.00000	29525	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		23637.00000	23554	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		31054.00000	31026	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		22441.00000	22360	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		32603.00000	32576	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		18048.00000	17972	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		39287.00000	39265	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		30199.00000	30113	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		24035.00000	24003	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.87500	8.87100		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		29400.00000	29247	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		33177.00000	33237	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		28175.00000	28025	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		34624.00000	34686	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		26982.00000	26835	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		36111.00000	36177	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		22530.00000	22396	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		42473.00000	42551	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		34615.00000	34451	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		27798.00000	27846	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.83300	8.83300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		8306.00000	8211	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		13894.00000	13799	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		4799.00000	4716	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		20596.00000	20513	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		5820.00000	5732	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		18198.00000	18110	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		3916.00000	3839	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		23148.00000	23071	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		3161.00000	3091	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		25844.00000	25774	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		912.00000	878	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		41096.00000	41062	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		193.00000	182	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		58293.00000	58282	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		29.00000	27	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		76473.00000	76471	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		3.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		95230.00000	95230	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		114460.00000	114460	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		134156.00000	134156	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		174985.00000	174985	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		154326.00000	154326	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.84000	8.84000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		14951.00000	14891	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		20925.00000	20865	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		10982.00000	10925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		27022.00000	26965	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		12215.00000	12157	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		24884.00000	24826	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		9837.00000	9782	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		29264.00000	29209	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		8779.00000	8725	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		31608.00000	31554	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		23376.00000	23318	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		12877.00000	12819	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		4685.00000	4643	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		44761.00000	44720	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		2251.00000	2223	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		59978.00000	59950	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		966.00000	950	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		76756.00000	76740	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		367.00000	359	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		94644.00000	94636	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		123.00000	119	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		113322.00000	113318	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		172693.00000	172693	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9.00000	9	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		152403.00000	152403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		36.00000	35	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		132603.00000	132602	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.83200	8.83100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		21133.00000	21054	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		23158.00000	23145	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		19617.00000	19540	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		24921.00000	24909	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		18172.00000	18096	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		26768.00000	26758	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		13086.00000	13019	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		35004.00000	35002	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		27886.00000	27802	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		16945.00000	16926	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.81700	8.81500		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		26098.00000	25993	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		27065.00000	27088	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		24576.00000	24473	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		28773.00000	28798	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		23109.00000	23009	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		30551.00000	30579	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		17801.00000	17712	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		38366.00000	38405	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		32734.00000	32619	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		20920.00000	20934	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.81500	8.81600		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		13502.00000	13395	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		18174.00000	17996	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		10409.00000	10303	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		22220.00000	22043	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		9044.00000	8940	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		24452.00000	24277	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		6674.00000	6578	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		29331.00000	29164	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		7800.00000	7699	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		26823.00000	26652	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		23410.00000	23317	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		10550.00000	10387	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		2716.00000	2651	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		43826.00000	43690	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		880.00000	847	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		60922.00000	60818	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		219.00000	207	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		79689.00000	79606	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		48.00000	44	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		99454.00000	99379	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		8.00000	7	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		119875.00000	119803	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		140868.00000	140797	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		184552.00000	184481	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		162423.00000	162353	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.81900	8.81900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		24312.00000	24221	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		29141.00000	29051	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		20926.00000	20837	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32813.00000	32725	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		19335.00000	19248	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		34778.00000	34691	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		16363.00000	16279	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		38972.00000	38888	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		17814.00000	17728	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		36831.00000	36745	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		34102.00000	34010	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		21592.00000	21500	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		10303.00000	10232	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		51147.00000	51075	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		5931.00000	5876	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		65475.00000	65420	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3071.00000	3033	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		81797.00000	81759	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1594.00000	1569	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		99997.00000	99972	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		768.00000	753	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		119355.00000	119340	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		341.00000	333	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		139637.00000	139629	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		52.00000	51	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		182399.00000	182397	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		140.00000	136	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		160684.00000	160679	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.81200	8.81100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		34221.00000	34113	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		34981.00000	34941	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		32591.00000	32484	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		36813.00000	36775	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		31008.00000	30902	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		38709.00000	38672	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		25152.00000	25052	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		46943.00000	46911	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		41201.00000	41090	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		28282.00000	28240	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.80000	8.79800		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		39953.00000	39821	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		39817.00000	39821	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		38336.00000	38206	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		41620.00000	41626	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		36757.00000	36629	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		43478.00000	43487	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		46802.00000	46664	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		33148.00000	33147	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		30836.00000	30716	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		51475.00000	51491	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.79400	8.79400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		5619.00000	5556	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		8740.00000	8677	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		3113.00000	3059	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		13384.00000	13331	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		1546.00000	1507	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		19047.00000	19008	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		2226.00000	2179	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		16102.00000	16055	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		1043.00000	1011	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		22188.00000	22156	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		682.00000	657	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		25492.00000	25468	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		90.00000	84	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		39764.00000	39758	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		3.00000	3	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		58727.00000	58727	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		78312.00000	78312	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		98454.00000	98454	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		119169.00000	119169	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		140474.00000	140474	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		162389.00000	162389	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		16445.00000	16400	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		2032.00000	1987	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.79500	8.79500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		17682.00000	17617	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		20845.00000	20780	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		14607.00000	14543	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		24853.00000	24789	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		11904.00000	11842	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		29311.00000	29249	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		13209.00000	13146	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		27026.00000	26963	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		10689.00000	10629	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		31707.00000	31646	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		9564.00000	9505	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		34211.00000	34153	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		5901.00000	5852	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		45267.00000	45218	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		2948.00000	2914	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		61170.00000	61136	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1321.00000	1300	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		78924.00000	78903	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		527.00000	516	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		98051.00000	98040	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		186.00000	181	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		118188.00000	118184	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		58.00000	56	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		139114.00000	139112	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		16.00000	15	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		160720.00000	160719	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		26979.00000	26917	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12765.00000	12703	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		4.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		182967.00000	182967	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.79000	8.78900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		25333.00000	25244	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		24568.00000	24549	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		22059.00000	21974	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		28275.00000	28259	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		23662.00000	23575	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		26378.00000	26361	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		16339.00000	16262	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		36741.00000	36733	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		32683.00000	32590	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		18181.00000	18157	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.77900	8.77700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		29601.00000	29485	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		28018.00000	28040	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		26329.00000	26218	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		31656.00000	31683	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		27936.00000	27823	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		29800.00000	29824	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		20475.00000	20375	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		39844.00000	39882	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		36815.00000	36690	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		21627.00000	21640	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:							0.00	2,384.00

Grand Total: 0.00 2,384.00