



Daily MTM Report

Daily summary for 11/09/2006

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			8.80500	8.78500			0.00	0.00
R157 On 15/09/2015 Bond			8.88500	8.87000			0.00	0.00
R186 On 21/12/2026 Bond			8.67000	8.65500			0.00	0.00
R194 On 28/02/2008 Bond			8.96000	8.94000			0.00	0.00
R201 On 21/12/2014 Bond			8.88500	8.87000			0.00	0.00
R203 On 15/09/2017 Bond			8.83500	8.82000			0.00	0.00
R204 On 21/12/2018 Bond			8.82000	8.80500			0.00	0.00
R207 On 15/01/2020 Bond			8.80000	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
<u>Derivatives</u>								
GOVI On 02/11/2006 jGovi			233.92600	234.26000		4.10	10.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		44887.00000	41762	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2287.00000	2502	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			239.09200	239.27400		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		94060.00000	92271	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1320.00000	1351	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			244.42500	244.60300		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		99617.00000	97928	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		3587.00000	3678	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			249.96100	250.12400		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		102900.00000	101405	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		6660.00000	6795	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.42100	9.40500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.14700	9.13000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			9.02800	8.99500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.24200	9.23500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.24900	9.23300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.10400	9.08500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.14200	9.11900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.13300	9.10700		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			8.69900	8.73600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4236.00000	4146	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1.00000	0	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.22600	9.21500		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4211.00000	4235	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		31.00000	29	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.44100	9.42400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4760.00000	4797	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		73.00000	69	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.47800	9.48800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4975.00000	4950	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		133.00000	133	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.53200	9.48300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5401.00000	5513	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		209.00000	193	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.44700	9.43300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26121.00000	26070	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21390.00000	21305	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.34100	9.32900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		37965.00000	38149	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		168.00000	136	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.44400	9.42400		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		16786.00000	16875	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9093.00000	8820	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.47600	9.45300		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		17950.00000	18069	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		14270.00000	13973	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.47700	9.45300		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		20769.00000	20911	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17090.00000	16797	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.36200	9.34400		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		82967.00000	83649	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			9.39400	9.37300		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		15165.00000	15501	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		10302.00000	9810	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.39300	9.37100		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		18538.00000	18909	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		13756.00000	13260	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.37700	9.35300		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		20974.00000	21389	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		16903.00000	16371	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.18100	9.16000		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		123795.00000	125047	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			9.19000	9.16800		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		18727.00000	19507	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		7852.00000	7220	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			9.17900	9.15600		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		21546.00000	22333	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		11446.00000	10756	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.16000	9.13500		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		23520.00000	24354	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		14774.00000	14000	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.52100	7.53000		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.81900	7.84000		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.09500	8.12700		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.96700	7.98700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.26300	8.28800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.49300	8.52100		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.31500	8.33400		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.53900	8.55700		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.72500	8.74000		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.91100	8.88000		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	9.00	Call		10065.00000	9239	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5952.00000	6190	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		5585.00000	4958	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		10063.00000	10501	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3119.00000	2672	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		14530.00000	15148	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		2646.00000	2244	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		15799.00000	16461	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1020.00000	813	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		22932.00000	23790	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2226.00000	1868	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		17124.00000	17830	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		309.00000	227	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		31065.00000	32048	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		69.00000	46	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		39756.00000	40797	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		14.00000	9	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		48718.00000	49777	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		2.00000	1	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		57812.00000	58875	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		67005.00000	68069	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		76289.00000	77354	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		85665.00000	86730	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		15908.00000	14944	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		3285.00000	3386	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.85500	9.01000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		12543.00000	15072	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		12865.00000	10400	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		8614.00000	10634	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		17006.00000	14032	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		6108.00000	7720	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		21010.00000	17629	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		5564.00000	7077	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		22101.00000	18621	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		5047.00000	6463	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		23222.00000	19644	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		3298.00000	4346	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		28054.00000	24109	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		1784.00000	2446	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		34836.00000	30504	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		861.00000	1234	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		42284.00000	37664	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		428.00000	632	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		50300.00000	45511	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		198.00000	302	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		58597.00000	53708	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		85.00000	134	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		67091.00000	62146	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		12.00000	21	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		84471.00000	79486	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		34.00000	55	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		75726.00000	70753	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		17298.00000	20301	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		9622.00000	7632	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.83300	8.80700		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		15134.00000	14643	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		15346.00000	15643	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		13691.00000	13225	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		16940.00000	17262	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		14401.00000	13923	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		16130.00000	16440	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		11077.00000	10663	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		20431.00000	20805	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		18292.00000	17753	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		12462.00000	12710	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.78900	8.76400		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		18138.00000	17700	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		18533.00000	18801	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		17456.00000	17027	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		19265.00000	19541	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		18836.00000	18390	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		17820.00000	18080	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		14889.00000	14496	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		22376.00000	22688	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		21790.00000	21310	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		15152.00000	15378	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.92350	8.89000		7.90	0.00	18.00
R157 On 02/11/2006 Bond Future	9.00	Call		20599.00000	18788	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		12776.00000	13354	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		11416.00000	10053	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		21467.00000	22494	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		8641.00000	7478	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		25937.00000	27164	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		6349.00000	5387	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		30946.00000	32373	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		134.00000	87	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		85181.00000	87523	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		5377.00000	4513	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		33645.00000	35170	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		7435.00000	6373	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		28375.00000	29703	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		2052.00000	1615	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		48886.00000	50838	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		614.00000	445	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		66372.00000	68592	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		27.00000	16	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		104735.00000	107113	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		4.00000	2	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		124756.00000	127143	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		166016.00000	168405	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		145185.00000	147574	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		32454.00000	30329	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		7091.00000	7356	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		46180.00000	43879	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3605.00000	3693	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		61175.00000	58797	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1708.00000	1719	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		4517.00000	3748	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		36471.00000	38091	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.91700	8.91500		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		30832.00000	30471	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		24929.00000	24707	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		21634.00000	21298	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		33201.00000	33004	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		18503.00000	18181	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		37149.00000	36966	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		3855.00000	3705	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		77307.00000	77297	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		11914.00000	11641	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		48489.00000	48356	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		55963.00000	55606	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		12743.00000	12524	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		15651.00000	15347	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		41429.00000	41264	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		17042.00000	16728	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		39247.00000	39073	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		14331.00000	14037	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		43694.00000	43539	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		8809.00000	8571	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		56303.00000	56205	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		4998.00000	4823	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		70965.00000	70929	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		2519.00000	2405	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		87306.00000	87331	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1292.00000	1220	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		105254.00000	105321	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		616.00000	574	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		124117.00000	124215	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		272.00000	250	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		143684.00000	143801	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		41524.00000	41156	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		18471.00000	18242	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		53462.00000	53101	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		13571.00000	13350	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		66298.00000	65956	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		9878.00000	9675	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.91000	8.89200		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		30333.00000	29533	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		36627.00000	37053	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		28789.00000	28010	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		38521.00000	38968	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		27295.00000	26537	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		40478.00000	40946	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		21821.00000	21149	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		48932.00000	49487	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		37005.00000	36127	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		29670.00000	30018	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.89200	8.87600		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		22478.00000	21860	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		27555.00000	28002	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		36114.00000	35419	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		44546.00000	44917	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		34615.00000	33936	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		46415.00000	46801	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		29013.00000	28393	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		54402.00000	54848	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		44184.00000	43420	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		35958.00000	36259	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.67700	8.66100		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.75	Call		28660.00000	27041	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		19184.00000	19278	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		15586.00000	14317	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		33035.00000	33478	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		8183.00000	7284	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		47871.00000	48685	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		6792.00000	5989	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		52140.00000	53049	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		5627.00000	4914	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		56676.00000	57674	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		2387.00000	1990	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		76652.00000	77967	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		631.00000	488	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		104874.00000	106443	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		119.00000	83	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		135448.00000	137125	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		19.00000	12	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		167591.00000	169296	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		2.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		201024.00000	202735	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	237444	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		45828.00000	44020	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		10363.00000	10267	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	273472	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.67600	8.66000		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		45032.00000	43682	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		35503.00000	35855	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		31464.00000	30308	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		48705.00000	49253	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		21971.00000	21007	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		61319.00000	62059	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		19882.00000	18969	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		64856.00000	65646	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		18033.00000	17170	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		68672.00000	69512	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		11740.00000	11073	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		85448.00000	86485	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		6245.00000	5807	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		109735.00000	111000	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		2897.00000	2646	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		137260.00000	138711	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1345.00000	1207	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		167718.00000	169283	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		566.00000	498	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		200139.00000	201774	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		215.00000	185	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		234227.00000	235900	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		73.00000	61	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		269820.00000	271511	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		60985.00000	59482	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		25607.00000	25807	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.66600	8.65000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		46114.00000	44967	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		56796.00000	57345	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		43751.00000	42634	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		59830.00000	60408	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		41461.00000	40373	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		62975.00000	63583	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		33035.00000	32070	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		76676.00000	77407	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		56272.00000	55016	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		45738.00000	46177	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.65200	8.63600		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		54545.00000	53435	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		63685.00000	64263	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		52165.00000	51080	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		66669.00000	67273	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		49845.00000	48785	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		69752.00000	70380	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		41180.00000	40223	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		83074.00000	83805	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		64649.00000	63445	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		52699.00000	53184	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			9.05500	9.03100		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		869.00000	752	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6167.00000	6344	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		605.00000	513	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7138.00000	7339	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		729.00000	624	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6644.00000	6833	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		205.00000	163	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9834.00000	10086	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		51.00000	37	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12790.00000	13070	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		9.00000	6	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		15870.00000	16161	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		2.00000	1	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		18999.00000	19292	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		22148.00000	22441	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		25311.00000	25605	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		28488.00000	28782	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		38102.00000	38396	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		34884.00000	35178	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		31679.00000	31973	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.16600	9.13200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2616.00000	2455	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6436.00000	6614	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2416.00000	2262	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6738.00000	6923	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2226.00000	2079	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		7050.00000	7242	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1712.00000	1587	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		8044.00000	8258	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1038.00000	949	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9892.00000	10142	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		575.00000	516	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11959.00000	12239	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		285.00000	250	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14210.00000	14514	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		150.00000	130	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16625.00000	16943	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		75.00000	63	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		19108.00000	19436	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		35.00000	29	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21637.00000	21970	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		15.00000	12	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		24196.00000	24532	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		31974.00000	32313	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		29369.00000	29707	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		6.00000	5	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26775.00000	27112	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.18900	9.14800		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		4904.00000	4720	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		5662.00000	5795	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		5674.00000	5475	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		4885.00000	5004	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		4722.00000	4542	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		5867.00000	6004	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		4545.00000	4369	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		6078.00000	6218	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		3880.00000	3719	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		6965.00000	7121	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.14800	9.10400		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		6198.00000	6051	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		6491.00000	6583	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		6066.00000	5921	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		6631.00000	6724	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		5935.00000	5792	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		6772.00000	6867	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		5432.00000	5295	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		7357.00000	7459	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		6744.00000	6591	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		5952.00000	6037	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.90100	8.88500		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	9.00	Call		16547.00000	15666	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		10051.00000	10077	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		9193.00000	8488	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		16889.00000	17092	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		6988.00000	6371	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		20434.00000	20724	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		5164.00000	4640	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		24403.00000	24786	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		6029.00000	5458	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		22366.00000	22703	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		4389.00000	3912	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		26540.00000	26970	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		1720.00000	1460	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		38597.00000	39244	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		539.00000	430	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		52416.00000	53213	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		130.00000	95	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		67287.00000	68159	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		28.00000	19	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		82752.00000	83650	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		5.00000	3	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		98588.00000	99493	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		1.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		114742.00000	115649	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		131204.00000	132111	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		26014.00000	25041	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		5584.00000	5519	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.91000	8.89300		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		24535.00000	23795	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		18620.00000	18823	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		17089.00000	16457	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		25065.00000	25376	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		14586.00000	14001	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		28188.00000	28546	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		12311.00000	11775	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		31580.00000	31987	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		13419.00000	12859	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		29850.00000	30232	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		11259.00000	10750	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		33377.00000	33810	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		6899.00000	6517	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		43416.00000	43977	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		3849.00000	3588	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		55026.00000	55708	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		1935.00000	1775	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		68040.00000	68823	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		978.00000	883	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		82284.00000	83132	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		458.00000	407	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		97243.00000	98134	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		199.00000	173	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		112747.00000	113663	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		79.00000	68	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		128680.00000	129611	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		33198.00000	32375	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		13640.00000	13759	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.90500	8.88700		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		24788.00000	24146	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		29525.00000	29859	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		23554.00000	22928	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		31026.00000	31376	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		22360.00000	21750	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		32576.00000	32943	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		17972.00000	17430	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		39265.00000	39699	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		30113.00000	29409	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		24003.00000	24276	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.89100	8.87500		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		29247.00000	28686	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		33237.00000	33524	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		28025.00000	27476	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		34686.00000	34985	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		26835.00000	26297	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		36177.00000	36488	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		22396.00000	21907	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		42551.00000	42911	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		34451.00000	33845	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		27846.00000	28089	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.84900	8.83300		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		8211.00000	7476	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		13799.00000	14137	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		4716.00000	4172	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		20513.00000	21042	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		5732.00000	5124	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		18110.00000	18574	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		3839.00000	3359	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		23071.00000	23663	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		3091.00000	2673	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		25774.00000	26428	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		878.00000	707	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		41062.00000	41962	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		182.00000	133	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		58282.00000	59306	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		27.00000	17	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		76471.00000	77534	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		3.00000	2	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		95230.00000	96301	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	115532	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	135228	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	176057	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	155399	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.85700	8.84000		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		14891.00000	14205	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		20865.00000	21302	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		10925.00000	10346	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		26965.00000	27510	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		12157.00000	11542	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		24826.00000	25334	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		9782.00000	9240	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		29209.00000	29789	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		8725.00000	8219	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		31554.00000	32171	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		23318.00000	22469	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		12819.00000	13093	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		4643.00000	4307	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		44720.00000	45507	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		2223.00000	2025	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		59950.00000	60875	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		950.00000	847	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		76740.00000	77760	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		359.00000	313	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		94636.00000	95712	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		119.00000	101	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		113318.00000	114423	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		2.00000	1	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		172693.00000	173815	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		9.00000	7	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		152403.00000	153524	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		35.00000	28	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		132602.00000	133718	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.84900	8.83200		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		21054.00000	20369	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		23145.00000	23567	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		19540.00000	18881	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		24909.00000	25358	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		18096.00000	17464	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		26758.00000	27234	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		13019.00000	12497	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		35002.00000	35588	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		27802.00000	27017	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		16926.00000	17248	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.83400	8.81700		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		25993.00000	25321	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		27088.00000	27509	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		24473.00000	23822	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		28798.00000	29241	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		23009.00000	22379	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		30579.00000	31043	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		17712.00000	17170	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		38405.00000	38957	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		32619.00000	31866	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		20934.00000	21274	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.83100	8.81500		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		13395.00000	12455	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		17996.00000	18184	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		10303.00000	9467	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		22043.00000	22335	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		8940.00000	8160	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		24277.00000	24626	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		6578.00000	5916	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		29164.00000	29630	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		7699.00000	6978	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		26652.00000	27058	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		23317.00000	22184	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		10387.00000	10382	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		2651.00000	2275	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		43690.00000	44442	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		847.00000	683	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		60818.00000	61782	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		207.00000	154	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		79606.00000	80681	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		44.00000	30	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		99379.00000	100493	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		7.00000	5	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		119803.00000	120928	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		140797.00000	141925	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		184481.00000	185609	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		162353.00000	163481	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.83600	8.81900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		24221.00000	23378	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		29051.00000	29392	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		20837.00000	20051	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		32725.00000	33123	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		19248.00000	18491	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		34691.00000	35119	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		16279.00000	15585	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		38888.00000	39379	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		17728.00000	17002	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		36745.00000	37204	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		34010.00000	33041	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		21500.00000	21716	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		10232.00000	9698	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		51075.00000	51726	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		5876.00000	5501	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		65420.00000	66229	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3033.00000	2796	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		81759.00000	82706	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1569.00000	1425	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		99972.00000	101012	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		753.00000	672	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		119340.00000	120444	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		333.00000	292	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		139629.00000	140772	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		51.00000	42	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		182397.00000	183573	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		136.00000	116	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		160679.00000	161845	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.82900	8.81200		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		34113.00000	33295	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		34941.00000	35295	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		32484.00000	31685	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		36775.00000	37147	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		30902.00000	30122	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		38672.00000	39063	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		25052.00000	24351	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		46911.00000	47382	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		41090.00000	40201	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		28240.00000	28523	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.81600	8.80000		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		39821.00000	39073	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		39821.00000	40164	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		38206.00000	37472	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		41626.00000	41984	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		36629.00000	35910	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		43487.00000	43859	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		46664.00000	45860	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		33147.00000	33433	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		30716.00000	30060	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		51491.00000	51926	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.80900	8.79400		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		5556.00000	4921	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		8677.00000	9103	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		3059.00000	2612	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		13331.00000	13944	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		1507.00000	1230	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		19008.00000	19791	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		2179.00000	1821	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		16055.00000	16758	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		1011.00000	804	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		22156.00000	23010	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		657.00000	509	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		25468.00000	26379	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		84.00000	57	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		39758.00000	40792	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		3.00000	2	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		58727.00000	59786	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	79373	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	99515	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	120229	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	141535	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	163449	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		16400.00000	15420	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1987.00000	2068	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.81200	8.79500		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		17617.00000	16849	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		20780.00000	21203	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		14543.00000	13848	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		24789.00000	25285	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		11842.00000	11222	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		29249.00000	29821	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		13146.00000	12488	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		26963.00000	27497	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		10629.00000	10047	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		31646.00000	32256	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		9505.00000	8961	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		34153.00000	34799	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		5852.00000	5454	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		45218.00000	46010	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		2914.00000	2669	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		61136.00000	62082	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1300.00000	1168	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		78903.00000	79961	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		516.00000	453	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		98040.00000	99168	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		181.00000	155	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		118184.00000	119348	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		56.00000	46	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		139112.00000	140294	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15.00000	12	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		160719.00000	161907	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		26917.00000	25987	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		12703.00000	12964	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		3.00000	3	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		182967.00000	184157	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.80600	8.79000		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		25244.00000	24514	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		24549.00000	24931	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		21974.00000	21294	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		28259.00000	28690	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		23575.00000	22870	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		26361.00000	26767	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		16262.00000	15686	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		36733.00000	37269	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		32590.00000	31768	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		18157.00000	18446	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.79500	8.77900		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		29485.00000	28779	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		28040.00000	28436	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		26218.00000	25554	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		31683.00000	32121	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		27823.00000	27138	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		29824.00000	30240	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		20375.00000	19799	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		39882.00000	40407	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		36690.00000	35906	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		21640.00000	21957	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:							10.00	2,384.00

Grand Total: 10.00 2,384.00