



Daily MTM Report

Daily summary for 07/09/2006

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	8.71500			0.00	0.00
R157 On 15/09/2015 Bond			8.87000	8.80500			0.00	0.00
R186 On 21/12/2026 Bond			8.65500	8.59000			0.00	0.00
R194 On 28/02/2008 Bond			8.96500	8.92500			0.00	0.00
R201 On 21/12/2014 Bond			8.87000	8.80500			0.00	0.00
R203 On 15/09/2017 Bond			8.82000	8.75500			0.00	0.00
R204 On 21/12/2018 Bond			8.80500	8.74000			0.00	0.00
R207 On 15/01/2020 Bond			8.78500	8.72000			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
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Derivatives

GOVI On 02/11/2006 jGovi			234.24000	234.94600		4.10	0.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		51133.00000	44782	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1673.00000	2382	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			239.26100	239.98100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		100836.00000	93959	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		1026.00000	1349	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			244.60500	245.32400		3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		110412.00000	99663	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		7172.00000	3613	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi			250.15000	250.85800		3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		115589.00000	103155	3.89	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		12009.00000	6655	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			9.40300	9.32400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.13500	9.06500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.98600	8.99100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.23200	9.15100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.23800	9.16600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.08900	9.02200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.12000	9.06700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.10600	9.06500		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			8.75800	8.69400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4135.00000	4290	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			9.22400	9.14600		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		4051.00000	4233	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		39.00000	31	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.42000	9.31100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4505.00000	4752	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		92.00000	74	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.44700	9.36400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4703.00000	4885	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		162.00000	142	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.51800	9.38100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5167.00000	5483	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		240.00000	200	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.41900	9.34200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		26051.00000	26127	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		21542.00000	21428	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.33100	9.23800		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		36411.00000	38009	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		235.00000	177	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.42300	9.32700		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call		15854.00000	16817	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put		9915.00000	9142	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.45000	9.35600		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call		17104.00000	17955	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put		15181.00000	14329	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.45100	9.36200		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call		19979.00000	20779	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put		17947.00000	17136	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.34600	9.26600		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		80037.00000	83044	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			9.37600	9.29800		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call		13662.00000	15274	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put		11762.00000	10292	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.37600	9.30000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call		17133.00000	18679	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put		15154.00000	13699	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.36300	9.29100		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call		19772.00000	21211	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put		18149.00000	16744	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.16700	9.08600		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		119368.00000	124203	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			9.17300	9.09300		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call		15910.00000	18969	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put		9872.00000	7774	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			9.16100	9.08300		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		18935.00000	21768	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		13545.00000	11348	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.14000	9.06700		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		21179.00000	23729	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		16827.00000	14663	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.53300	7.53800		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.84800	7.85900		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.13900	8.15200		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.99400	7.99700		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.29600	8.28800		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.52700	8.50900		0.00	0.00	0.00
JROD On 30/03/2007 jRod			8.33400	0.00000		0.00	0.00	0.00
JROD On 30/04/2007 jRod			8.54900	0.00000		0.00	0.00	0.00
JROD On 31/05/2007 jRod			8.72200	0.00000		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.88800	8.82700		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		6504.00000	5540	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		9159.00000	10293	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		3767.00000	3100	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		13356.00000	14786	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		3230.00000	2632	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		14559.00000	16059	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1323.00000	1020	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		21412.00000	23207	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		2748.00000	2216	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		15822.00000	17389	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		432.00000	312	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		29365.00000	31342	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		106.00000	71	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		37970.00000	40032	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		24.00000	15	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		46905.00000	48994	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		4.00000	3	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		55991.00000	58087	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1.00000	0	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		65182.00000	67279	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		74466.00000	76564	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		83842.00000	85940	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		11302.00000	9975	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		5365.00000	6136	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		17390.00000	15767	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		2944.00000	3419	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.82900	8.75000		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		12488.00000	11195	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		12488.00000	13754	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		17273.00000	15723	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		9202.00000	10211	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		9276.00000	8201	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		15786.00000	17269	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		8557.00000	7536	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		16702.00000	18239	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		7866.00000	6900	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		17649.00000	19241	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5446.00000	4694	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		21810.00000	23617	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3198.00000	2689	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		27857.00000	29907	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1697.00000	1386	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		34728.00000	36975	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		909.00000	725	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		42390.00000	44764	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		455.00000	354	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		50463.00000	52920	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		212.00000	161	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		58826.00000	61333	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		37.00000	26	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		76103.00000	78651	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		92.00000	68	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		67392.00000	69926	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		22796.00000	21023	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6728.00000	7513	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.80400	8.72000		4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		18182.00000	13766	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		18790.00000	16924	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		18931.00000	14478	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		18020.00000	16116	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		19699.00000	15212	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		17271.00000	15333	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		15370.00000	11145	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		22083.00000	20408	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		22955.00000	18375	4.15	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		14485.00000	12454	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future			8.75700	8.67000		4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		22623.00000	17581	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		21773.00000	19192	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		23332.00000	18266	4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/08/2007 Bond Future	8.75	Put		21069.00000	18463	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		24054.00000	18966	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		20380.00000	17753	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Call		19918.00000	15005	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		24747.00000	22293	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		27074.00000	21930	4.15	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		17777.00000	15094	4.15	0.00	0.00
R157 On 02/11/2006 Bond Future			8.89700	8.84100		7.90	2.00	18.00
R157 On 02/11/2006 Bond Future	8.75	Call		13186.00000	11353	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		19731.00000	21904	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		10147.00000	8603	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		23938.00000	26399	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		7596.00000	6330	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		28687.00000	31427	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		203.00000	138	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		81743.00000	85684	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		6498.00000	5366	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		31260.00000	34134	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		8811.00000	7408	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		26245.00000	28848	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		22982.00000	20456	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		11653.00000	13133	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		2630.00000	2061	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		45959.00000	49395	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		847.00000	623	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		63099.00000	66881	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		44.00000	28	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		101247.00000	105236	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		8.00000	5	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		121253.00000	125256	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		162510.00000	166515	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		141679.00000	145685	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		35307.00000	32218	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		6439.00000	7354	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		49346.00000	45854	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		3265.00000	3779	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		64522.00000	60780	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1549.00000	1813	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		5518.00000	4513	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		33965.00000	36966	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.89900	8.83000		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		24549.00000	22223	8.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.75	Put		30175.00000	32674	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		21164.00000	19042	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		33869.00000	36572	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	7.90	Call		4775.00000	4045	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		72286.00000	76381	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		13939.00000	12327	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		44573.00000	47787	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		60540.00000	56865	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		11379.00000	12529	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		18056.00000	16139	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		37893.00000	40802	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		19575.00000	17555	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		35839.00000	38645	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		16608.00000	14794	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		40031.00000	43042	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		34353.00000	31538	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		22508.00000	24519	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		10466.00000	9148	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		52020.00000	55527	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6110.00000	5227	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		66136.00000	70078	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3188.00000	2658	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		82034.00000	86328	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1683.00000	1373	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		99704.00000	104220	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		827.00000	660	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		118388.00000	123046	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		377.00000	294	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		137849.00000	142591	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		45577.00000	42330	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		16583.00000	18161	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		57960.00000	54349	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		12129.00000	13343	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		71156.00000	67249	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8795.00000	9714	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.89100	8.81900		8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		20221.00000	30436	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		21524.00000	36661	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		18609.00000	28891	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		23350.00000	38554	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		17080.00000	27395	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		25272.00000	40510	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		11798.00000	21915	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		33919.00000	48958	8.05	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		27499.00000	37112	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		15173.00000	29709	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future			8.87200	8.80000		8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		25059.00000	22643	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		25059.00000	27454	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		23448.00000	36303	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Put		26804.00000	44469	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		21904.00000	34801	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		28626.00000	46335	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		16384.00000	29184	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		36695.00000	54306	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		32146.00000	44390	8.05	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		18843.00000	35898	8.05	0.00	0.00
R186 On 02/11/2006 Bond Future			8.66100	8.59500		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		18951.00000	15788	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		29295.00000	33236	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		10458.00000	8345	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		43041.00000	48033	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		8807.00000	6941	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		47051.00000	52289	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		7401.00000	5763	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		51345.00000	56812	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		3348.00000	2471	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		70508.00000	76736	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		976.00000	665	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		98114.00000	104908	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		207.00000	128	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		128431.00000	135457	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		38.00000	21	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		160504.00000	167593	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		5.00000	3	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		193922.00000	201024	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1.00000	0	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		228628.00000	235732	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		33308.00000	28871	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		16727.00000	19395	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		51489.00000	46011	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		8919.00000	10546	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		264655.00000	271759	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.66000	8.59200		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		35095.00000	31597	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		45056.00000	48838	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		24921.00000	22092	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		56989.00000	61440	12.65	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	8.25	Call		22658.00000	19999	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		60351.00000	64973	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		20641.00000	18146	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Put		64000.00000	68786	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		13698.00000	11835	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		80127.00000	85543	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		7494.00000	6314	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		103704.00000	109804	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		3596.00000	2940	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		130678.00000	137302	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		1719.00000	1370	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		160812.00000	167744	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		747.00000	580	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		193040.00000	200153	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		294.00000	221	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		227026.00000	234234	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		104.00000	76	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		262570.00000	269823	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		49444.00000	45169	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		32634.00000	35640	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		66077.00000	61117	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		23419.00000	25739	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.64900	8.58000		13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		18154.00000	46273	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		21374.00000	56849	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		15755.00000	43908	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		24373.00000	59882	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		13571.00000	41616	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		27624.00000	63024	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		6894.00000	33180	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		43073.00000	76715	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		29852.00000	56437	13.10	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		11856.00000	45797	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future			8.63400	8.56400		13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		21934.00000	54740	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		23429.00000	63669	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		19459.00000	52357	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		26319.00000	66650	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		17168.00000	50034	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		29429.00000	69729	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		9804.00000	41356	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		44052.00000	83037	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		33616.00000	64855	13.10	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		14022.00000	52694	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			9.06200	9.01800		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		943.00000	806	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		6081.00000	6483	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		664.00000	559	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		7037.00000	7471	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		795.00000	674	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6550.00000	6969	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		234.00000	187	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9703.00000	10196	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		61.00000	46	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12641.00000	13164	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		11.00000	8	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		15713.00000	16249	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		18840.00000	19378	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		21989.00000	22527	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		25152.00000	25691	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		28329.00000	28868	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		37943.00000	38482	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		34724.00000	35263	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		31520.00000	32059	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.16700	9.11200		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2716.00000	2505	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6337.00000	6675	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2512.00000	2311	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6635.00000	6983	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2317.00000	2127	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6942.00000	7300	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1790.00000	1630	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7923.00000	8312	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1096.00000	983	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9750.00000	10186	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		613.00000	540	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11798.00000	12274	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		308.00000	265	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		14033.00000	14539	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		164.00000	139	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		16439.00000	16963	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		83.00000	69	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		18917.00000	19452	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		39.00000	32	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		21442.00000	21983	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Call		17.00000	14	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23998.00000	24544	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		31775.00000	32323	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		3.00000	2	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		29169.00000	29717	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		7.00000	6	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26576.00000	27123	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.18600	9.12400		1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		16267.00000	4775	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		16839.00000	5827	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		16079.00000	4597	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		17039.00000	6036	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		15893.00000	4423	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		17240.00000	6250	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		15161.00000	3772	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		18060.00000	7150	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		17030.00000	5531	1.60	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		16057.00000	5037	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future			9.14100	9.07200		1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		19823.00000	6108	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		19943.00000	6602	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		19691.00000	5978	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		20082.00000	6743	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		19559.00000	5849	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		20222.00000	6886	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		19035.00000	5351	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		20787.00000	7477	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		20359.00000	6649	1.60	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		19394.00000	6058	1.60	0.00	0.00
R201 On 02/11/2006 Bond Future			8.88600	8.81900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		11047.00000	9281	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		14990.00000	17034	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		8566.00000	7072	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		18259.00000	20575	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		6472.00000	5242	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		21958.00000	24538	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		7471.00000	6111	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		20056.00000	22505	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		5566.00000	4462	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		23965.00000	26671	7.76	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	9.00	Call		19049.00000	16629	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		8801.00000	10190	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2335.00000	1767	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		35459.00000	38701	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		795.00000	562	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		48919.00000	52495	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		211.00000	138	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		63615.00000	67352	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		50.00000	30	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		79021.00000	82811	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		10.00000	5	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		94840.00000	98645	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		110990.00000	114799	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		127451.00000	131261	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		29023.00000	26073	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4840.00000	5700	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.89300	8.82400		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		19013.00000	17160	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		23151.00000	25136	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		16340.00000	14654	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		26104.00000	28256	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		13895.00000	12376	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		29325.00000	31645	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		15089.00000	13486	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		27681.00000	29917	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		12758.00000	11323	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		31038.00000	33441	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		26861.00000	24608	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		17108.00000	18693	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		7987.00000	6952	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		40665.00000	43469	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		4571.00000	3889	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		51910.00000	55066	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2367.00000	1961	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		64634.00000	68066	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1227.00000	994	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		78695.00000	82300	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		591.00000	468	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		93538.00000	97253	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		264.00000	204	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		108974.00000	112752	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		109.00000	82	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		124871.00000	128683	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		35874.00000	33269	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		12477.00000	13710	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.88600	8.81500		8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		16216.00000	24872	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		17034.00000	29554	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Call		14927.00000	23637	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		18481.00000	31054	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		13706.00000	22441	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		20004.00000	32603	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		9481.00000	18048	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		26856.00000	39287	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		22029.00000	30199	8.20	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		12002.00000	24035	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future			8.87100	8.79900		8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		19151.00000	29400	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		19098.00000	33177	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		17869.00000	28175	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		20487.00000	34624	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		16642.00000	26982	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		21941.00000	36111	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		12283.00000	22530	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		28395.00000	42473	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		24820.00000	34615	8.20	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		14172.00000	27798	8.20	0.00	0.00
R203 On 02/11/2006 Bond Future			8.83300	8.76700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		10430.00000	8306	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		11578.00000	13894	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		6289.00000	4799	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		17646.00000	20596	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		7515.00000	5820	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		15453.00000	18198	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		5211.00000	3916	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		20003.00000	23148	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		4274.00000	3161	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		22518.00000	25844	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1347.00000	912	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		37091.00000	41096	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		315.00000	193	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		53976.00000	58293	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		53.00000	29	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		72058.00000	76473	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		6.00000	3	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		90793.00000	95230	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		1.00000	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		110021.00000	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		129716.00000	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		170545.00000	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		149887.00000	154326	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.84000	8.77100		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		17190.00000	14951	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		18588.00000	20925	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		12817.00000	10982	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		24282.00000	27022	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		14183.00000	12215	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		22277.00000	24884	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		11541.00000	9837	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		26393.00000	29264	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		10355.00000	8779	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		28608.00000	31608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		26280.00000	23376	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		11205.00000	12877	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		5686.00000	4685	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		41187.00000	44761	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		2820.00000	2251	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		55971.00000	59978	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1252.00000	966	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		72466.00000	76756	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		494.00000	367	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		90195.00000	94644	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		172.00000	123	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		108795.00000	113322	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		3.00000	2	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		168119.00000	172693	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		14.00000	9	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		147832.00000	152403	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		52.00000	36	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		128044.00000	132603	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.83100	8.76100		7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		15426.00000	19617	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		16148.00000	24921	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		13884.00000	18172	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		17900.00000	26768	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		17069.00000	21133	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		14513.00000	23158	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		8729.00000	13086	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		26066.00000	35004	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		24623.00000	27886	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		9101.00000	16945	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future			8.81500	8.74400		7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Call		19150.00000	24576	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		18761.00000	28773	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		17591.00000	23109	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		20448.00000	30551	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		20788.00000	26098	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		17169.00000	27065	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		12173.00000	17801	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		28153.00000	38366	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		28129.00000	32734	7.05	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		11730.00000	20920	7.05	0.00	0.00
R204 On 02/11/2006 Bond Future			8.81600	8.74900		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		15942.00000	13502	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		15871.00000	18174	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		12503.00000	10409	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		19571.00000	22220	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		10965.00000	9044	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		21630.00000	24452	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		8255.00000	6674	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		26169.00000	29331	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		9549.00000	7800	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		23829.00000	26823	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		26643.00000	23410	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		9040.00000	10550	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		3559.00000	2716	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		39925.00000	43826	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1236.00000	880	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		56535.00000	60922	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		334.00000	219	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		75060.00000	79689	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		79.00000	48	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		94742.00000	99454	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		15.00000	8	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		115138.00000	119875	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		2.00000	1	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		136126.00000	140868	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		179809.00000	184552	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		157680.00000	162423	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.81900	8.75000		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		26815.00000	24312	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		26815.00000	29141	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		23222.00000	20926	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		30281.00000	32813	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Call		21526.00000	19335	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		32140.00000	34778	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		18342.00000	16363	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		36122.00000	38972	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		19899.00000	17814	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		34087.00000	36831	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		37090.00000	34102	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		19751.00000	21592	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		11765.00000	10303	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		47779.00000	51147	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		6923.00000	5931	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		61638.00000	65475	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		3677.00000	3071	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		77574.00000	81797	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		1951.00000	1594	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		95525.00000	99997	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		961.00000	768	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		114720.00000	119355	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		438.00000	341	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		134905.00000	139637	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		71.00000	52	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		177588.00000	182399	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		184.00000	140	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		155899.00000	160684	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.81100	8.74100		11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		16074.00000	32591	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		15449.00000	36813	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		14402.00000	31008	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		17256.00000	38709	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		17860.00000	34221	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		13773.00000	34981	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		8845.00000	25152	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		25789.00000	46943	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		26085.00000	41201	11.05	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		8319.00000	28282	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future			8.79800	8.72700		11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		18960.00000	38336	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		17381.00000	41620	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		17279.00000	36757	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		19137.00000	43478	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		20737.00000	39953	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		15737.00000	39817	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		28752.00000	46802	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		10235.00000	33148	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		11507.00000	30836	11.05	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Put		27282.00000	51475	11.05	0.00	0.00
R207 On 02/11/2006 Bond Future			8.79400	8.72800		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		7962.00000	5619	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		6395.00000	8740	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		4730.00000	3113	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		10314.00000	13384	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		2542.00000	1546	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		15355.00000	19047	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		3514.00000	2226	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		12702.00000	16102	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		1788.00000	1043	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		18246.00000	22188	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		1222.00000	682	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		21345.00000	25492	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		195.00000	90	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		35182.00000	39764	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		9.00000	3	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		54046.00000	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		73625.00000	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		93767.00000	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		114481.00000	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		135787.00000	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		157701.00000	162389	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		20378.00000	16445	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		1277.00000	2032	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.79500	8.72700		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		20162.00000	17682	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		18539.00000	20845	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		16808.00000	14607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		22269.00000	24853	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		13830.00000	11904	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		26452.00000	29311	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		15272.00000	13209	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		24304.00000	27026	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		12481.00000	10689	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		28713.00000	31707	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		11224.00000	9564	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		31086.00000	34211	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		7076.00000	5901	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		41656.00000	45267	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		3640.00000	2948	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		57077.00000	61170	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		1684.00000	1321	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		74502.00000	78924	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		695.00000	527	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		93434.00000	98051	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		254.00000	186	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		113472.00000	118188	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		82.00000	58	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		134353.00000	139114	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		23.00000	16	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		155942.00000	160720	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		30131.00000	26979	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		11131.00000	12765	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		6.00000	4	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		178184.00000	182967	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.78900	8.71900		8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		14058.00000	22059	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		15390.00000	28275	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		15795.00000	23662	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		13628.00000	26378	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		17655.00000	25333	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		12007.00000	24568	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		8344.00000	16339	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		23861.00000	36741	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		26249.00000	32683	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		6863.00000	18181	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future			8.77700	8.70700		8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		16738.00000	26329	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		17224.00000	31656	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		18478.00000	27936	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		15499.00000	29800	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		20320.00000	29601	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		13896.00000	28018	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		10821.00000	20475	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		25349.00000	39844	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		28666.00000	36815	8.55	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		8637.00000	21627	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:							2.00	2,384.00

Grand Total: 2.00 2,384.00