



Daily MTM Report

Daily summary for 06/09/2006

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			8.71500	8.67000			0.00	0.00
R157 On 15/09/2015 Bond			8.80500	8.75000			0.00	0.00
R186 On 21/12/2026 Bond			8.59000	8.53000			0.00	0.00
R194 On 28/02/2008 Bond			8.92500	8.88000			0.00	0.00
R201 On 21/12/2014 Bond			8.80500	8.75500			0.00	0.00
R203 On 15/09/2017 Bond			8.75500	8.70500			0.00	0.00
R204 On 21/12/2018 Bond			8.74000	8.69000			0.00	0.00
R207 On 15/01/2020 Bond			8.72000	8.66900			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 02/11/2006 jGovi			234.94600	235.51700		4.10	15.00	901.00
GOVI On 02/11/2006 jGovi	230.00	Call		56422.00000	51133	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1252.00000	1673	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			239.98100	240.56100		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		106431.00000	100836	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		821.00000	1026	3.89	0.00	0.00
GOVI On 03/05/2007 jGovi			245.32400	0.00000		0.00	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Call		0.00000	110412	0.00	0.00	0.00
GOVI On 03/05/2007 jGovi	235.00	Put		0.00000	7172	0.00	0.00	0.00
GOVI On 02/08/2007 jGovi			250.85800	0.00000		0.00	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Call		0.00000	115589	0.00	0.00	0.00
GOVI On 02/08/2007 jGovi	240.50	Put		0.00000	12009	0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.32400	9.28300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.06500	9.02400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.99100	8.92400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.15100	9.12800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.16600	9.12200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.02200	8.97000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.06700	9.01000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.06500	9.00600		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			8.69400	8.68800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4120.00000	4135	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1.00000	1	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			9.14600	9.11700		0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3984.00000	4051	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		43.00000	39	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			9.31100	9.27700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4429.00000	4505	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			99.00000	92	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			9.36400		9.34100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			4654.00000	4703	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			168.00000	162	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			9.38100		9.33200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			5055.00000	5167	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			257.00000	240	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			9.34200		9.32500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			26051.00000	26051	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			21586.00000	21542	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			9.23800		9.20900		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call			35923.00000	36411	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put			264.00000	235	0.00	0.00	0.00
JN02 On 01/02/2007 jNote			9.32700		0.00000		0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Call			0.00000	15854	0.00	0.00	0.00
JN02 On 01/02/2007 jNote	9.00	Put			0.00000	9915	0.00	0.00	0.00
JN02 On 03/05/2007 jNote			9.35600		0.00000		0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Call			0.00000	17104	0.00	0.00	0.00
JN02 On 03/05/2007 jNote	9.25	Put			0.00000	15181	0.00	0.00	0.00
JN02 On 02/08/2007 jNote			9.36200		0.00000		0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Call			0.00000	19979	0.00	0.00	0.00
JN02 On 02/08/2007 jNote	9.25	Put			0.00000	17947	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			9.26600		9.22300		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call			78394.00000	80037	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			9.29800		0.00000		0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Call			0.00000	13662	0.00	0.00	0.00
JN05 On 01/02/2007 jNote	9.25	Put			0.00000	11762	0.00	0.00	0.00
JN05 On 03/05/2007 jNote			9.30000		0.00000		0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Call			0.00000	17133	0.00	0.00	0.00
JN05 On 03/05/2007 jNote	9.25	Put			0.00000	15154	0.00	0.00	0.00
JN05 On 02/08/2007 jNote			9.29100		0.00000		0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Call			0.00000	19772	0.00	0.00	0.00
JN05 On 02/08/2007 jNote	9.25	Put			0.00000	18149	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			9.08600		9.03400		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call			116246.00000	119368	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			9.09300		0.00000		0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Call			0.00000	15910	0.00	0.00	0.00
JN10 On 01/02/2007 jNote	9.00	Put			0.00000	9872	0.00	0.00	0.00
JN10 On 03/05/2007 jNote			9.08300		0.00000		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		0.00000	18935	0.00	0.00	0.00
JN10 On 03/05/2007 jNote	9.00	Put		0.00000	13545	0.00	0.00	0.00
JN10 On 02/08/2007 jNote			9.06700	0.00000		0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Call		0.00000	21179	0.00	0.00	0.00
JN10 On 02/08/2007 jNote	9.00	Put		0.00000	16827	0.00	0.00	0.00
JROD On 29/09/2006 jRod			7.53800	7.54200		0.00	0.00	0.00
JROD On 31/10/2006 jRod			7.85900	7.86700		0.00	0.00	0.00
JROD On 30/11/2006 jRod			8.15200	8.16300		0.00	0.00	0.00
JROD On 29/12/2006 jRod			7.99700	8.00400		0.00	0.00	0.00
JROD On 31/01/2007 jRod			8.28800	8.29600		0.00	0.00	0.00
JROD On 28/02/2007 jRod			8.50900	8.51700		0.00	0.00	0.00
R153 On 02/11/2006 Bond Future			8.82700	8.78600		4.25	0.00	418.00
R153 On 02/11/2006 Bond Future	8.75	Call		7226.00000	6504	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		8468.00000	9159	4.25	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Call		4286.00000	3767	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.55	Put		12461.00000	13356	4.16	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Call		3699.00000	3230	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		13616.00000	14559	4.14	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		1575.00000	1323	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		20251.00000	21412	4.03	0.00	101.00
R153 On 02/11/2006 Bond Future	8.45	Call		3169.00000	2748	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.45	Put		14831.00000	15822	4.12	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		539.00000	432	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		28059.00000	29365	3.93	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		141.00000	106	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		36591.00000	37970	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		34.00000	24	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		45502.00000	46905	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		7.00000	4	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		54580.00000	55991	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		1.00000	1	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		63770.00000	65182	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		73054.00000	74466	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		82429.00000	83842	3.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		12262.00000	11302	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		4913.00000	5365	4.39	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		18533.00000	17390	4.54	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		2675.00000	2944	4.54	0.00	0.00
R153 On 01/02/2007 Bond Future			8.75000	8.70100		4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		13350.00000	12488	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 01/02/2007 Bond Future	8.75	Put		11760.00000	12488	4.15	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		18290.00000	17273	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		8629.00000	9202	4.28	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Call		10003.00000	9276	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.55	Put		14923.00000	15786	4.06	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		9249.00000	8557	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		15804.00000	16702	4.04	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Call		8524.00000	7866	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.45	Put		16716.00000	17649	4.02	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		5966.00000	5446	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Put		20740.00000	21810	3.92	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		3559.00000	3198	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		26628.00000	27857	3.81	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		1924.00000	1697	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		33365.00000	34728	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		1047.00000	909	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		40937.00000	42390	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		533.00000	455	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		48950.00000	50463	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		253.00000	212	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		57276.00000	58826	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		46.00000	37	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		74522.00000	76103	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		112.00000	92	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		65821.00000	67392	3.70	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		23947.00000	22796	4.43	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		6289.00000	6728	4.43	0.00	0.00
R153 On 03/05/2007 Bond Future			8.72000	0.00000		0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Call		0.00000	18931	0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	8.75	Put		0.00000	18020	0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Call		0.00000	18182	0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	8.70	Put		0.00000	18790	0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Call		0.00000	19699	0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	8.80	Put		0.00000	17271	0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Call		0.00000	15370	0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	8.50	Put		0.00000	22083	0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Call		0.00000	22955	0.00	0.00	0.00
R153 On 03/05/2007 Bond Future	9.00	Put		0.00000	14485	0.00	0.00	0.00
R153 On 02/08/2007 Bond Future			8.67000	0.00000		0.00	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Call		0.00000	23332	0.00	0.00	0.00
R153 On 02/08/2007 Bond Future	8.75	Put		0.00000	21069	0.00	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Call		0.00000	24054	0.00	0.00	0.00
R153 On 02/08/2007 Bond Future	8.80	Put		0.00000	20380	0.00	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Call		0.00000	22623	0.00	0.00	0.00
R153 On 02/08/2007 Bond Future	8.70	Put		0.00000	21773	0.00	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	8.50	Call		0.00000	19918	0.00	0.00	0.00
R153 On 02/08/2007 Bond Future	8.50	Put		0.00000	24747	0.00	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Call		0.00000	27074	0.00	0.00	0.00
R153 On 02/08/2007 Bond Future	9.00	Put		0.00000	17777	0.00	0.00	0.00
R157 On 02/11/2006 Bond Future			8.84100	8.79100		7.90	0.00	16.00
R157 On 02/11/2006 Bond Future	8.75	Call		14979.00000	13186	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		17933.00000	19731	7.90	0.00	0.00
R157 On 02/11/2006 Bond Future	8.65	Call		11682.00000	10147	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.65	Put		21882.00000	23938	7.81	0.00	20.00
R157 On 02/11/2006 Bond Future	8.55	Call		8874.00000	7596	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	8.55	Put		26374.00000	28687	7.72	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		282.00000	203	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		78232.00000	81743	7.10	0.00	171.00
R157 On 02/11/2006 Bond Future	8.50	Call		7652.00000	6498	7.68	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		28823.00000	31260	7.68	0.00	100.00
R157 On 02/11/2006 Bond Future	8.60	Call		10217.00000	8811	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	8.60	Put		24060.00000	26245	7.77	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		25378.00000	22982	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		10458.00000	11653	8.18	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		3241.00000	2630	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		42979.00000	45959	7.47	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		1103.00000	847	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		59764.00000	63099	7.29	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		66.00000	44	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		97678.00000	101247	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		12.00000	8	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		117667.00000	121253	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		158919.00000	162510	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		2.00000	1	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		138089.00000	141679	7.10	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		38175.00000	35307	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		5716.00000	6439	8.45	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		52540.00000	49346	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		2868.00000	3265	8.64	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		67913.00000	64522	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		1350.00000	1549	8.83	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Call		6551.00000	5518	7.64	0.00	0.00
R157 On 02/11/2006 Bond Future	8.45	Put		31408.00000	33965	7.64	0.00	0.00
R157 On 01/02/2007 Bond Future			8.83000	8.77200		8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		26636.00000	24549	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		28186.00000	30175	8.05	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Call		23079.00000	21164	7.96	0.00	0.00
R157 On 01/02/2007 Bond Future	8.65	Put		31708.00000	33869	7.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	7.90	Call		5474.00000	4775	7.36	0.00	250.00
R157 On 01/02/2007 Bond Future	7.90	Put		68910.00000	72286	7.36	0.00	0.00
R157 On 01/02/2007 Bond Future	8.40	Call		15417.00000	13939	7.75	0.00	150.00
R157 On 01/02/2007 Bond Future	8.40	Put		41976.00000	44573	7.75	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Call		63727.00000	60540	8.96	0.00	0.00
R157 On 01/02/2007 Bond Future	9.55	Put		10490.00000	11379	8.96	0.00	150.00
R157 On 01/02/2007 Bond Future	8.55	Call		19796.00000	18056	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.55	Put		35558.00000	37893	7.87	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Call		21403.00000	19575	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.60	Put		33592.00000	35839	7.92	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		18261.00000	16608	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		37608.00000	40031	7.83	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		36844.00000	34353	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		20924.00000	22508	8.33	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Call		11689.00000	10466	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		49168.00000	52020	7.62	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		6948.00000	6110	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		62898.00000	66136	7.44	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		3704.00000	3188	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		78475.00000	82034	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		1991.00000	1683	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		95937.00000	99704	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		997.00000	827	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		114483.00000	118388	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		464.00000	377	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		133861.00000	137849	7.23	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		48420.00000	45577	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		15351.00000	16583	8.61	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		61095.00000	57960	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		11188.00000	12129	8.90	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		74525.00000	71156	9.18	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		8088.00000	8795	9.18	0.00	0.00
R157 On 03/05/2007 Bond Future			8.81900	0.00000		0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Call		0.00000	18609	0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.75	Put		0.00000	23350	0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Call		0.00000	17080	0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.70	Put		0.00000	25272	0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Call		0.00000	20221	0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.80	Put		0.00000	21524	0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Call		0.00000	11798	0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	8.50	Put		0.00000	33919	0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Call		0.00000	27499	0.00	0.00	0.00
R157 On 03/05/2007 Bond Future	9.00	Put		0.00000	15173	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future			8.80000	0.00000		0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.75	Call		0.00000	23448	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/08/2007 Bond Future	8.75	Put		0.00000	26804	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Call		0.00000	21904	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.70	Put		0.00000	28626	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Call		0.00000	25059	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.80	Put		0.00000	25059	36854780.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Call		0.00000	16384	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	8.50	Put		0.00000	36695	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Call		0.00000	32146	0.00	0.00	0.00
R157 On 02/08/2007 Bond Future	9.00	Put		0.00000	18843	0.00	0.00	0.00
R186 On 02/11/2006 Bond Future			8.59500	8.53400		12.30	0.00	59.00
R186 On 02/11/2006 Bond Future	8.50	Call		22225.00000	18951	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		25943.00000	29295	12.30	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Call		12736.00000	10458	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.30	Put		38694.00000	43041	11.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		10843.00000	8807	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		42461.00000	47051	11.80	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Call		9209.00000	7401	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.20	Put		46527.00000	51345	11.74	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		4369.00000	3348	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		64903.00000	70508	11.51	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		1367.00000	976	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		91879.00000	98114	11.25	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		315.00000	207	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		121914.00000	128431	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		62.00000	38	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		153903.00000	160504	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		9.00000	5	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		187300.00000	193922	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		1.00000	1	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		222003.00000	228628	11.01	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		37732.00000	33308	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		14526.00000	16727	12.62	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		56809.00000	51489	12.99	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		7613.00000	8919	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		258029.00000	264655	11.01	0.00	0.00
R186 On 01/02/2007 Bond Future			8.59200	8.53000		13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		38514.00000	35095	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		41777.00000	45056	13.10	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Call		27726.00000	24921	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.30	Put		53095.00000	56989	12.65	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		25305.00000	22658	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		56300.00000	60351	12.54	0.00	0.00
R186 On 01/02/2007 Bond Future	8.20	Call		23135.00000	20641	12.47	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	8.20	Put		59795.00000	64000	12.47	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		15594.00000	13698	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		75323.00000	80127	12.21	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		8724.00000	7494	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		98235.00000	103704	11.90	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		4300.00000	3596	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		124684.00000	130678	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		2103.00000	1719	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Put		154498.00000	160812	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		937.00000	747	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		186531.00000	193040	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		378.00000	294	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		220411.00000	227026	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		137.00000	104	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		255905.00000	262570	11.57	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		53565.00000	49444	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		30056.00000	32634	13.45	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		70805.00000	66077	13.87	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		21448.00000	23419	13.87	0.00	0.00
R186 On 03/05/2007 Bond Future			8.58000	0.00000		0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Call		0.00000	15755	0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.50	Put		0.00000	24373	0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Call		0.00000	13571	0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.45	Put		0.00000	27624	0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Call		0.00000	18154	0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.55	Put		0.00000	21374	0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Call		0.00000	6894	0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.25	Put		0.00000	43073	0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Call		0.00000	29852	0.00	0.00	0.00
R186 On 03/05/2007 Bond Future	8.75	Put		0.00000	11856	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future			8.56400	0.00000		0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Call		0.00000	19459	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.50	Put		0.00000	26319	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Call		0.00000	17168	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.45	Put		0.00000	29429	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Call		0.00000	21934	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.55	Put		0.00000	23429	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Call		0.00000	9804	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.25	Put		0.00000	44052	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Call		0.00000	33616	0.00	0.00	0.00
R186 On 02/08/2007 Bond Future	8.75	Put		0.00000	14022	0.00	0.00	0.00
R194 On 02/11/2006 Bond Future			9.01800	8.97300		1.75	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Call		1097.00000	943	1.71	0.00	0.00
R194 On 02/11/2006 Bond Future	8.60	Put		5684.00000	6081	1.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/11/2006 Bond Future	8.50	Call		786.00000	664	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		6608.00000	7037	1.69	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Call		932.00000	795	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.55	Put		6137.00000	6550	1.70	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		290.00000	234	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		9208.00000	9703	1.63	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		81.00000	61	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		12109.00000	12641	1.57	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		16.00000	11	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		15166.00000	15713	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		3.00000	2	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		18290.00000	18840	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		1.00000	0	1.51	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		21437.00000	21989	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		24600.00000	25152	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		27777.00000	28329	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		37392.00000	37943	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		34173.00000	34724	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		30968.00000	31520	1.51	0.00	0.00
R194 On 01/02/2007 Bond Future			9.11200	9.05800		1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		2935.00000	2716	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		6017.00000	6337	1.60	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Call		2720.00000	2512	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.70	Put		6304.00000	6635	1.59	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Call		2515.00000	2317	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.65	Put		6601.00000	6942	1.58	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		1958.00000	1790	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		7552.00000	7923	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		1216.00000	1096	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		9331.00000	9750	1.50	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		692.00000	613	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		11338.00000	11798	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		354.00000	308	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		13541.00000	14033	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		192.00000	164	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		15928.00000	16439	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		98.00000	83	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		18393.00000	18917	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		47.00000	39	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		20911.00000	21442	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	6.75	Call		22.00000	17	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		23464.00000	23998	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		31236.00000	31775	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		4.00000	3	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		28631.00000	29169	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		9.00000	7	1.40	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		26039.00000	26576	1.40	0.00	0.00
R194 On 03/05/2007 Bond Future			9.12400	0.00000		0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Call		0.00000	16079	0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	9.00	Put		0.00000	17039	0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Call		0.00000	15893	0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	8.95	Put		0.00000	17240	0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Call		0.00000	16267	0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	9.05	Put		0.00000	16839	0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Call		0.00000	15161	0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	8.75	Put		0.00000	18060	0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Call		0.00000	17030	0.00	0.00	0.00
R194 On 03/05/2007 Bond Future	9.25	Put		0.00000	16057	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future			9.07200	0.00000		0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Call		0.00000	19691	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	9.00	Put		0.00000	20082	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Call		0.00000	19559	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	8.95	Put		0.00000	20222	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Call		0.00000	19823	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	9.05	Put		0.00000	19943	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Call		0.00000	19035	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	8.75	Put		0.00000	20787	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Call		0.00000	20359	0.00	0.00	0.00
R194 On 02/08/2007 Bond Future	9.25	Put		0.00000	19394	0.00	0.00	0.00
R201 On 02/11/2006 Bond Future			8.81900	8.76900		7.95	0.00	26.00
R201 On 02/11/2006 Bond Future	8.75	Call		12517.00000	11047	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		13605.00000	14990	7.95	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Call		9831.00000	8566	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.65	Put		16670.00000	18259	7.87	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Call		7533.00000	6472	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.55	Put		20164.00000	21958	7.80	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Call		8634.00000	7471	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.60	Put		18363.00000	20056	7.84	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		6529.00000	5566	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		22072.00000	23965	7.76	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		20993.00000	19049	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		7889.00000	8801	8.24	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		2860.00000	2335	7.58	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	8.25	Put		33128.00000	35459	7.58	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		1026.00000	795	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		46294.00000	48919	7.43	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		290.00000	211	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		60838.00000	63615	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		73.00000	50	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		76188.00000	79021	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		15.00000	10	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		91990.00000	94840	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		2.00000	1	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		108135.00000	110990	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		0.00000	0	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		124596.00000	127451	7.29	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		31331.00000	29023	8.52	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		4293.00000	4840	8.52	0.00	0.00
R201 On 01/02/2007 Bond Future			8.82400	8.77100		8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		20536.00000	19013	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		21712.00000	23151	8.20	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Call		17735.00000	16340	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.65	Put		24537.00000	26104	8.12	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Call		15159.00000	13895	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.55	Put		27628.00000	29325	8.03	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Call		16418.00000	15089	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.60	Put		26049.00000	27681	8.07	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		13957.00000	12758	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		29276.00000	31038	7.99	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		28687.00000	26861	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		15973.00000	17108	8.50	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		8868.00000	7987	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		38585.00000	40665	7.80	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		5165.00000	4571	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		49543.00000	51910	7.60	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		2730.00000	2367	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Put		62036.00000	64634	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		1440.00000	1227	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		75947.00000	78695	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		707.00000	591	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		90693.00000	93538	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		322.00000	264	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		106071.00000	108974	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		136.00000	109	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		121937.00000	124871	7.41	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		37961.00000	35874	8.80	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		11603.00000	12477	8.80	0.00	0.00
R201 On 03/05/2007 Bond Future			8.81500	0.00000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/05/2007 Bond Future	8.75	Call		0.00000	14927	0.00	0.00	0.00
R201 On 03/05/2007 Bond Future	8.75	Put		0.00000	18481	0.00	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Call		0.00000	13706	0.00	0.00	0.00
R201 On 03/05/2007 Bond Future	8.70	Put		0.00000	20004	0.00	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Call		0.00000	16216	0.00	0.00	0.00
R201 On 03/05/2007 Bond Future	8.80	Put		0.00000	17034	0.00	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Call		0.00000	9481	0.00	0.00	0.00
R201 On 03/05/2007 Bond Future	8.50	Put		0.00000	26856	0.00	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Call		0.00000	22029	0.00	0.00	0.00
R201 On 03/05/2007 Bond Future	9.00	Put		0.00000	12002	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future			8.79900	0.00000		0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Call		0.00000	17869	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	8.75	Put		0.00000	20487	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Call		0.00000	19151	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	8.80	Put		0.00000	19098	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Call		0.00000	16642	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	8.70	Put		0.00000	21941	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Call		0.00000	12283	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	8.50	Put		0.00000	28395	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Call		0.00000	24820	0.00	0.00	0.00
R201 On 02/08/2007 Bond Future	9.00	Put		0.00000	14172	0.00	0.00	0.00
R203 On 02/11/2006 Bond Future			8.76700	8.71700		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		12262.00000	10430	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		10028.00000	11578	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Call		7630.00000	6289	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.60	Put		15605.00000	17646	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Call		9018.00000	7515	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.65	Put		13574.00000	15453	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Call		6395.00000	5211	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.55	Put		17806.00000	20003	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		5308.00000	4274	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		20170.00000	22518	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		1788.00000	1347	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		34150.00000	37091	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		453.00000	315	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		50731.00000	53976	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		84.00000	53	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		68706.00000	72058	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		11.00000	6	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		87416.00000	90793	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		1.00000	1	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		106639.00000	110021	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		126334.00000	129716	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	6.50	Call		0.00000	0	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		167163.00000	170545	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		146505.00000	149887	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			8.77100	8.71900		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		19025.00000	17190	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		16956.00000	18588	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Call		14344.00000	12817	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.60	Put		22342.00000	24282	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Call		15813.00000	14183	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.65	Put		20439.00000	22277	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Call		12967.00000	11541	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.55	Put		24351.00000	26393	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Call		11681.00000	10355	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		26468.00000	28608	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		28608.00000	26280	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		10065.00000	11205	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		6554.00000	5686	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		38588.00000	41187	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		3329.00000	2820	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		53012.00000	55971	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		1517.00000	1252	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		69264.00000	72466	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		615.00000	494	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		86849.00000	90195	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		221.00000	172	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		105376.00000	108795	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		5.00000	3	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		164653.00000	168119	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		19.00000	14	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		144370.00000	147832	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		69.00000	52	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		124594.00000	128044	7.05	0.00	0.00
R203 On 03/05/2007 Bond Future			8.76100	0.00000		0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Call		0.00000	15426	0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	8.75	Put		0.00000	16148	0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Call		0.00000	13884	0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	8.70	Put		0.00000	17900	0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Call		0.00000	17069	0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	8.80	Put		0.00000	14513	0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Call		0.00000	8729	0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	8.50	Put		0.00000	26066	0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Call		0.00000	24623	0.00	0.00	0.00
R203 On 03/05/2007 Bond Future	9.00	Put		0.00000	9101	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future			8.74400	0.00000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/08/2007 Bond Future	8.75	Call		0.00000	19150	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future	8.75	Put		0.00000	18761	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Call		0.00000	17591	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future	8.70	Put		0.00000	20448	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Call		0.00000	20788	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future	8.80	Put		0.00000	17169	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Call		0.00000	12173	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future	8.50	Put		0.00000	28153	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Call		0.00000	28129	0.00	0.00	0.00
R203 On 02/08/2007 Bond Future	9.00	Put		0.00000	11730	0.00	0.00	0.00
R204 On 02/11/2006 Bond Future			8.74900	8.69900		10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Call		14260.00000	12503	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.65	Put		17767.00000	19571	10.23	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		17956.00000	15942	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		14324.00000	15871	10.35	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Call		12591.00000	10965	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.60	Put		19695.00000	21630	10.18	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		9620.00000	8255	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		23973.00000	26169	10.06	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Call		11044.00000	9549	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	8.55	Put		21764.00000	23829	10.12	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		29222.00000	26643	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		8059.00000	9040	10.74	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		4329.00000	3559	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		37135.00000	39925	9.81	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		1583.00000	1236	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		53322.00000	56535	9.60	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		455.00000	334	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		71620.00000	75060	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		114.00000	79	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		91216.00000	94742	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		23.00000	15	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		111586.00000	115138	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		4.00000	2	9.42	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		132567.00000	136126	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		176248.00000	179809	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		154120.00000	157680	9.42	0.00	0.00
R204 On 01/02/2007 Bond Future			8.75000	8.69900		11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Call		25044.00000	23222	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.65	Put		28512.00000	30281	10.92	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		28790.00000	26815	11.05	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		25199.00000	26815	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	8.60	Call		23270.00000	21526	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.60	Put		30294.00000	32140	10.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		19928.00000	18342	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		34117.00000	36122	10.73	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Call		21564.00000	19899	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	8.55	Put		32162.00000	34087	10.79	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		39415.00000	37090	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		18486.00000	19751	11.46	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		12959.00000	11765	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		45382.00000	47779	10.47	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		7750.00000	6923	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		58875.00000	61638	10.20	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		4197.00000	3677	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		74503.00000	77574	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		2264.00000	1951	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		92246.00000	95525	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		1135.00000	961	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		111303.00000	114720	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		527.00000	438	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		131403.00000	134905	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		89.00000	71	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		174015.00000	177588	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Call		226.00000	184	9.93	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		152350.00000	155899	9.93	0.00	0.00
R204 On 03/05/2007 Bond Future			8.74100	0.00000		0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Call		0.00000	16074	0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	8.75	Put		0.00000	15449	0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Call		0.00000	14402	0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	8.70	Put		0.00000	17256	0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Call		0.00000	17860	0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	8.80	Put		0.00000	13773	0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Call		0.00000	8845	0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	8.50	Put		0.00000	25789	0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Call		0.00000	26085	0.00	0.00	0.00
R204 On 03/05/2007 Bond Future	9.00	Put		0.00000	8319	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future			8.72700	0.00000		0.00	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Call		0.00000	18960	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future	8.75	Put		0.00000	17381	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Call		0.00000	17279	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future	8.70	Put		0.00000	19137	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Call		0.00000	20737	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future	8.80	Put		0.00000	15737	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Call		0.00000	28752	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future	9.00	Put		0.00000	10235	0.00	0.00	0.00
R204 On 02/08/2007 Bond Future	8.50	Call		0.00000	11507	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/08/2007 Bond Future	8.50	Put		0.00000	27282	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future			8.72800	8.67600		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Call		6362.00000	4730	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.65	Put		8228.00000	10314	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		10175.00000	7962	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		4892.00000	6395	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Call		3623.00000	2542	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.55	Put		12719.00000	15355	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Call		4861.00000	3514	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.60	Put		10332.00000	12702	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		2631.00000	1788	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		15372.00000	18246	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Call		1859.00000	1222	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.45	Put		18265.00000	21345	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		345.00000	195	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		31615.00000	35182	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		20.00000	9	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		50340.00000	54046	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		69908.00000	73625	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		90050.00000	93767	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		110764.00000	114481	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		132070.00000	135787	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		153984.00000	157701	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		23685.00000	20378	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		867.00000	1277	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			8.72700	8.67300		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Call		18717.00000	16808	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.65	Put		20353.00000	22269	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		22292.00000	20162	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		16844.00000	18539	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Call		15516.00000	13830	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.55	Put		24314.00000	26452	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Call		17069.00000	15272	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.60	Put		22276.00000	24304	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		14058.00000	12481	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		26465.00000	28713	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Call		12693.00000	11224	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.45	Put		28730.00000	31086	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		8139.00000	7076	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	8.25	Put		38894.00000	41656	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		4286.00000	3640	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		53897.00000	57077	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		2034.00000	1684	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		71027.00000	74502	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		864.00000	695	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		89777.00000	93434	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		325.00000	254	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		109718.00000	113472	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Call		108.00000	82	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		130554.00000	134353	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		31.00000	23	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		152125.00000	155942	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		32782.00000	30131	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		9958.00000	11131	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		8.00000	6	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		174361.00000	178184	8.55	0.00	0.00
R207 On 03/05/2007 Bond Future			8.71900	0.00000		0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Call		0.00000	15795	0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	8.75	Put		0.00000	13628	0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Call		0.00000	14058	0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	8.70	Put		0.00000	15390	0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Call		0.00000	17655	0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	8.80	Put		0.00000	12007	0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Call		0.00000	8344	0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	8.50	Put		0.00000	23861	0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Call		0.00000	26249	0.00	0.00	0.00
R207 On 03/05/2007 Bond Future	9.00	Put		0.00000	6863	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future			8.70700	0.00000		0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Call		0.00000	18478	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	8.75	Put		0.00000	15499	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Call		0.00000	20320	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	8.80	Put		0.00000	13896	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Call		0.00000	16738	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	8.70	Put		0.00000	17224	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Call		0.00000	10821	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	8.50	Put		0.00000	25349	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Call		0.00000	28666	0.00	0.00	0.00
R207 On 02/08/2007 Bond Future	9.00	Put		0.00000	8637	0.00	0.00	0.00

Total for Derivatives:

15.00

2,382.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

15.00

2,382.00