



Daily MTM Report

Daily summary for 10/01/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			6.94400	6.95500			0.00	0.00
R153 On 31/08/2010 Bond			7.20000	7.18500			0.00	0.00
R157 On 15/09/2015 Bond			7.37000	7.35500			0.00	0.00
R186 On 21/12/2026 Bond			7.03500	7.02000			0.00	0.00
R194 On 28/02/2008 Bond			7.05000	7.03000			0.00	0.00
R201 On 21/12/2014 Bond			7.35500	7.34000			0.00	0.00
R203 On 15/09/2017 Bond			7.34500	7.33000			0.00	0.00
R204 On 21/12/2018 Bond			7.32000	7.31000			0.00	0.00
R207 On 15/01/2020 Bond			7.28800	7.28000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 02/02/2006 jGovi			238.25800	238.43900		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		85185.00000	83358	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		795.00000	778	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.49300	242.67100		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		127411.00000	125661	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		701.00000	731	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.81400	246.97600		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		170715.00000	169125	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		955.00000	985	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			251.16600	251.30600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		213734.00000	212351	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		674.00000	691	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15100	7.15100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.20000	7.18600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.37300	7.35900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.99000	6.97400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.07600	7.05800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35500	7.34000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.33000	7.31600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.31500	7.30500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.27400	7.26600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000	7.05000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.08800	7.08400		0.23	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/02/2006 jFra	7.25	Call		88.00000	87	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		495.00000	484	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.76700	6.79000		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		474.00000	449	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		988.00000	1021	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.82500	6.82000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		829.00000	831	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1270.00000	1260	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.90600	6.88700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1173.00000	1192	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1450.00000	1423	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.04200	7.01400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		977.00000	1002	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2168.00000	2124	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.15700	7.13000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1277.00000	1303	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2183.00000	2143	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.23100	7.17400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1474.00000	1533	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2272.00000	2192	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.26200	7.19300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1704.00000	1784	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2513.00000	2410	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.03200	7.00900		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		911.00000	973	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		5401.00000	5041	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.34100	7.33900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		636.00000	596	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		17788.00000	17659	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.43000	7.42800		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		225.00000	201	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		40493.00000	40324	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.68800	6.69300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.78400	6.79300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92700	6.93100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89300	6.89300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.95400	6.95300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.00400	7.00500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94500	6.94700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97900	6.98100		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 02/02/2006 Bond Future			7.20600	7.19000		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.05	Call		2413.00000	2117	3.71	2.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		8518.00000	8918	3.71	1.00	2.00
R153 On 02/02/2006 Bond Future	7.20	Call		5234.00000	4777	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		4799.00000	5038	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		6470.00000	5967	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		3865.00000	4057	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		7845.00000	7300	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		3075.00000	3225	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		9347.00000	8766	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		2416.00000	2530	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		10962.00000	10352	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1876.00000	1961	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		12676.00000	12042	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		1439.00000	1500	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		24276.00000	23583	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		235.00000	237	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		26326.00000	25631	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		168.00000	169	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		14475.00000	13822	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		1092.00000	1134	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		34620.00000	33924	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		41.00000	39	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		45008.00000	44312	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		8.00000	7	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1766.00000	1524	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		10062.00000	10514	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		287.00000	225	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		19607.00000	20240	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		55307.00000	54612	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		1.00000	1	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		65496.00000	64801	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		75573.00000	74878	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		3203.00000	2852	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		7124.00000	7468	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		4143.00000	3738	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		5884.00000	6174	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		16343.00000	15677	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		819.00000	848	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		18269.00000	17592	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		608.00000	626	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		20239.00000	19555	4.19	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.65	Put		447.00000	458	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		22244.00000	21555	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		325.00000	331	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		28390.00000	27694	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		119.00000	119	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		30462.00000	29766	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		84.00000	83	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		32540.00000	31843	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		59.00000	57	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.20400	7.18800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		13546.00000	13141	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		10992.00000	11247	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19620.00000	19134	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		6837.00000	7011	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		26865.00000	26314	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3963.00000	4071	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		35044.00000	34446	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2129.00000	2191	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		43876.00000	43248	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1057.00000	1088	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		5297.00000	5069	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23535.00000	23967	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		8776.00000	8460	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16562.00000	16906	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		53101.00000	52456	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		482.00000	497	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		62517.00000	61863	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		202.00000	208	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71985.00000	71328	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		77.00000	80	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		81426.00000	80767	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		27.00000	28	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.19900	7.18500		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		15694.00000	15370	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13164.00000	13385	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21966.00000	21587	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9768.00000	9935	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		28993.00000	28572	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7226.00000	7350	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		36587.00000	36132	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5348.00000	5438	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		10377.00000	10117	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17615.00000	17900	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		44824.00000	44346	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4209.00000	4276	4.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.50	Call		53263.00000	52768	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3368.00000	3418	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		61819.00000	61312	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2737.00000	2775	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		70434.00000	69917	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2258.00000	2287	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.37500	7.36000		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.25	Call		5796.00000	5165	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		15312.00000	15973	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		17370.00000	16302	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		5381.00000	5605	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		34479.00000	33222	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		1421.00000	1455	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		53997.00000	52704	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		295.00000	293	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		73992.00000	72697	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		62.00000	59	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		93.00000	66	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		53970.00000	55234	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		982.00000	797	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		32450.00000	33556	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		93763.00000	92471	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		13.00000	12	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		113177.00000	111885	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		3.00000	2	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		132210.00000	130919	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		1.00000	0	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		150865.00000	149574	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.38200	7.36700		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		16362.00000	15734	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		26254.00000	26886	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		27914.00000	27084	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		16782.00000	17214	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		42164.00000	41178	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		10427.00000	10702	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		58287.00000	57192	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6353.00000	6519	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		75854.00000	74693	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4121.00000	4222	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		112006.00000	110781	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1837.00000	1873	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		8056.00000	7650	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		39398.00000	40253	6.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future	8.50	Call		93857.00000	92655	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2715.00000	2775	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		130097.00000	128856	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1273.00000	1294	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		147765.00000	146513	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		651.00000	661	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.38700	7.37200		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		24242.00000	23616	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		34314.00000	34920	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		35877.00000	35112	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		25414.00000	25880	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		49362.00000	48480	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		18761.00000	19112	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		64192.00000	63220	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		13846.00000	14105	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		80517.00000	79478	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		10807.00000	10999	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		14800.00000	14331	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		45816.00000	46578	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		97282.00000	96195	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8582.00000	8726	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		114280.00000	113158	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6955.00000	7065	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		131305.00000	130156	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5712.00000	5795	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		147365.00000	146190	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3855.00000	3911	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.03600	7.02000		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		11982.00000	10687	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		14764.00000	15689	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		34926.00000	32922	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		3525.00000	3741	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		64893.00000	62693	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		573.00000	593	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		96100.00000	93880	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		70.00000	69	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		126593.00000	124372	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		10.00000	9	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		107.00000	72	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		75283.00000	77468	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1770.00000	1410	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		40058.00000	41918	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		156030.00000	153810	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		1.00000	1	12.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	8.50	Call		184414.00000	182194	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		211784.00000	209564	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		238182.00000	235962	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.03200	7.01700		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		27886.00000	26744	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		30235.00000	31160	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		48792.00000	47293	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		17199.00000	17767	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		73759.00000	72014	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9470.00000	9793	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		100905.00000	99011	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5112.00000	5285	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		129202.00000	127230	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3046.00000	3141	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		5212.00000	4841	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		79406.00000	81103	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12786.00000	12071	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		50378.00000	51730	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		157309.00000	155295	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1882.00000	1935	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		184861.00000	182823	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1209.00000	1238	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		211682.00000	209632	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		806.00000	823	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		237504.00000	235444	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		364.00000	372	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.02800	7.01300		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		38005.00000	36879	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		39788.00000	40716	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		58846.00000	57452	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		26932.00000	27592	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		82537.00000	80939	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18152.00000	18608	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		107968.00000	106224	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12287.00000	12597	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		134930.00000	133093	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9077.00000	9293	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		21349.00000	20541	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		58110.00000	59356	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		161874.00000	159975	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6925.00000	7080	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		188432.00000	186491	13.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.50	Put		5420.00000	5532	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		214454.00000	212483	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4366.00000	4449	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		238906.00000	236905	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2690.00000	2742	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		263052.00000	261030	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1615.00000	1647	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.05600	7.03400		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1700.00000	1473	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2365.00000	2568	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4860.00000	4493	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		649.00000	712	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		9184.00000	8764	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		127.00000	137	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		13892.00000	13463	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		18.00000	19	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		18665.00000	18235	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		3.00000	3	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		15469.00000	15899	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		23.00000	15	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		10527.00000	10949	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		282.00000	216	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		5852.00000	6216	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		23423.00000	22993	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		28154.00000	27724	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		32857.00000	32427	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		37532.00000	37102	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.02900	7.00700		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3698.00000	3496	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3819.00000	3997	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6432.00000	6165	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2238.00000	2353	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9751.00000	9439	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1267.00000	1335	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13442.00000	13099	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		689.00000	728	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17374.00000	17014	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		377.00000	398	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		353.00000	316	1.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	6.25	Put		13560.00000	13904	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		894.00000	819	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9716.00000	10021	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1949.00000	1815	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6408.00000	6655	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21452.00000	21083	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		233.00000	245	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25563.00000	25189	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		145.00000	152	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29690.00000	29313	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		96.00000	100	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33811.00000	33433	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		63.00000	66	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			6.98800	6.96700		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5206.00000	5032	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4711.00000	4852	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7628.00000	7419	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3391.00000	3497	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10392.00000	10154	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2431.00000	2509	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13410.00000	13151	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1743.00000	1800	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16609.00000	16335	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1255.00000	1296	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3501.00000	3365	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6765.00000	6945	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19998.00000	19713	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		974.00000	1005	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23460.00000	23168	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		785.00000	808	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26942.00000	26644	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		632.00000	650	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30454.00000	30153	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		528.00000	542	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.35900	7.34400		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		5437.00000	4894	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		11856.00000	12334	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		14887.00000	14026	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		4339.00000	4499	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		28408.00000	27412	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		1229.00000	1253	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		43762.00000	42738	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		280.00000	277	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		59526.00000	58503	8.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	8.25	Put		64.00000	61	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		9.00000	6	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		59425.00000	60442	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		138.00000	103	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		41532.00000	42516	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1112.00000	923	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		24843.00000	25674	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		75143.00000	74122	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		14.00000	13	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		90491.00000	89471	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		3.00000	3	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		105547.00000	104527	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		1.00000	1	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		120310.00000	119290	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.36700	7.35100		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		24015.00000	23311	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		14159.00000	14519	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		35232.00000	34405	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9095.00000	9332	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		47842.00000	46927	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5739.00000	5888	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		61588.00000	60617	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3825.00000	3918	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		75711.00000	74704	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2591.00000	2648	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		89970.00000	88942	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1787.00000	1823	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		104215.00000	103173	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1258.00000	1279	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		118124.00000	117071	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		674.00000	685	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.37300	7.35900		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		30354.00000	29778	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		21237.00000	21570	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		40962.00000	40305	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		15918.00000	16171	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		52612.00000	51892	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		11942.00000	12131	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		65434.00000	64665	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9431.00000	9573	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		78608.00000	77805	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7561.00000	7668	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		91963.00000	91133	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6154.00000	6234	10.31	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	9.00	Call		105376.00000	104528	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5081.00000	5142	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		118003.00000	117135	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3491.00000	3534	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.34900	7.33400		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		6119.00000	5483	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		12937.00000	13511	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		17210.00000	16178	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		3905.00000	4084	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		33642.00000	32452	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		711.00000	732	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		52147.00000	50935	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		73.00000	72	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		70752.00000	69541	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		4.00000	4	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1325.00000	1098	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		28776.00000	29761	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		88965.00000	87754	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		106738.00000	105526	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		124078.00000	122867	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.35400	7.33800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		17782.00000	17116	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		24818.00000	25425	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		27938.00000	27084	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		15143.00000	15562	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		40649.00000	39636	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		8503.00000	8764	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		55394.00000	54266	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		4366.00000	4511	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		71494.00000	70293	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		2039.00000	2111	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		10366.00000	9893	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		37728.00000	38528	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		122237.00000	120968	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		114.00000	118	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		88301.00000	87060	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		863.00000	895	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		105320.00000	104060	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		330.00000	342	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.35600	7.34200		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		24616.00000	24034	8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.25	Put		31860.00000	32375	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		34417.00000	33715	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		22126.00000	22520	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		46065.00000	45255	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		14705.00000	14991	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		59305.00000	58404	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		9329.00000	9525	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		73788.00000	72818	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		5638.00000	5764	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16775.00000	16317	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44032.00000	44671	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		89135.00000	88116	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3240.00000	3317	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		104990.00000	103938	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1769.00000	1813	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		121057.00000	119984	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		916.00000	940	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.32300	7.31300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		56744.00000	55884	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		68.00000	64	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.32800	7.31700		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		60104.00000	59257	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		4442.00000	4525	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.33100	7.32200		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		64264.00000	63624	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		9700.00000	9810	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.29100	7.28300		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		59534.00000	58837	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		56.00000	51	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.29500	7.28700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		62736.00000	62093	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4188.00000	4228	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.29900	7.29200		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		66906.00000	66385	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		9389.00000	9460	10.20	0.00	0.00
Total for Derivatives:							3.00	2,375.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Grand Total:							3.00	2,375.00
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