



# Daily MTM Report

Daily summary for 13/01/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			6.93300	6.92900			0.00	0.00
R153 On 31/08/2010 Bond			7.18000	7.19000			0.00	0.00
R157 On 15/09/2015 Bond			7.34000	7.36000			0.00	0.00
R186 On 21/12/2026 Bond			7.01000	7.02500			0.00	0.00
R194 On 28/02/2008 Bond			7.04000	7.05000			0.00	0.00
R201 On 21/12/2014 Bond			7.33000	7.35000			0.00	0.00
R203 On 15/09/2017 Bond			7.31000	7.33000			0.00	0.00
R204 On 21/12/2018 Bond			7.29500	7.31000			0.00	0.00
R207 On 15/01/2020 Bond			7.26700	7.28000			0.00	0.00

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

## Derivatives

GOVI On 02/02/2006 jGovi			238.55900	238.36900		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		84261.00000	86034	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		571.00000	444	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.74900	242.55800		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		126256.00000	128100	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		676.00000	610	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			247.00700	246.82300		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		169184.00000	170962	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		954.00000	892	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			251.30800	251.13400		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		212021.00000	213724	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		681.00000	644	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			7.18000	7.18900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.34200	7.36200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.96500	6.98000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.06700	7.07600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.33000	7.35000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.29600	7.31500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.29100	7.30500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.25400	7.26500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.00000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.02100	7.02100		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		46.00000	43	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		607.00000	604	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.77400	6.75700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		434.00000	447	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1030.00000	1001	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.78700	6.77700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		776.00000	784	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1323.00000	1306	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.88400	6.85800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1133.00000	1160	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1481.00000	1445	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.03000	7.00700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		965.00000	985	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2173.00000	2136	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.14200	7.10400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1246.00000	1282	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2216.00000	2159	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.21000	7.21400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1511.00000	1505	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2212.00000	2216	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.27300	7.32800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1860.00000	1792	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2313.00000	2390	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.01200	7.00500		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		767.00000	752	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		5333.00000	5192	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.33300	7.33300		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		471.00000	426	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		17875.00000	17829	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.42400	7.41700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		133.00000	121	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		41193.00000	40680	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.53400	6.68400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.61400	6.76700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.72700	6.87900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.77900	6.85900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.84000	6.92100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.89600	6.98000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.87700	6.93500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.91100	6.96900		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			7.18400	7.19500		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.20	Call		4799.00000	4933	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		4581.00000	4238	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		26058.00000	26509	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		117.00000	90	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2074.00000	2121	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		8397.00000	7965	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.25	Call		6023.00000	6195	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		3636.00000	3329	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		7397.00000	7606	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		2844.00000	2574	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		8906.00000	9152	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		2192.00000	1961	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		10535.00000	10818	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1666.00000	1471	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		12269.00000	12585	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		1249.00000	1087	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		23993.00000	24436	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		170.00000	134	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		14089.00000	14436	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		923.00000	792	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		34386.00000	34858	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		24.00000	17	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		44787.00000	45264	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		4.00000	2	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1474.00000	1502	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		9987.00000	9536	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		197.00000	193	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		19734.00000	19252	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		55089.00000	55567	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		1.00000	0	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		65279.00000	65757	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		75356.00000	75834	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		2823.00000	2895	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		6961.00000	6554	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3731.00000	3832	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		5689.00000	5311	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		15981.00000	16355	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		674.00000	569	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		17929.00000	18325	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		486.00000	404	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		19921.00000	20336	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		346.00000	283	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		21945.00000	22375	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		244.00000	196	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		28133.00000	28592	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		80.00000	61	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		30215.00000	30679	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		54.00000	40	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		32300.00000	32768	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		36.00000	26	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.18800	7.19800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		13165.00000	13332	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		11024.00000	10779	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19199.00000	19425	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		6829.00000	6642	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		26425.00000	26706	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3934.00000	3803	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		34600.00000	34928	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2098.00000	2013	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		43437.00000	43800	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1030.00000	981	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		5047.00000	5116	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23697.00000	23354	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		8454.00000	8567	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16653.00000	16353	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52671.00000	53057	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		465.00000	438	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		62094.00000	62494	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		192.00000	179	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71568.00000	71974	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		72.00000	67	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		81011.00000	81421	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		25.00000	23	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.19000	7.20000		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		15279.00000	15450	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13333.00000	13115	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21493.00000	21703	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9879.00000	9700	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		28478.00000	28722	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7295.00000	7150	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		36041.00000	36314	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5386.00000	5270	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		10035.00000	10165	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17858.00000	17598	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		44258.00000	44552	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4227.00000	4132	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		52683.00000	52994	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3372.00000	3293	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		61230.00000	61554	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2732.00000	2666	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69840.00000	70173	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2248.00000	2192	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.34400	7.36400		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.25	Call		5092.00000	5489	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		14954.00000	13627	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		16540.00000	17550	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		4896.00000	4182	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		33858.00000	35334	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		1144.00000	897	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		53558.00000	55223	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		201.00000	142	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		73620.00000	75331	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		35.00000	23	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		52.00000	54	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		54273.00000	52552	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		724.00000	782	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		32537.00000	30871	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		93412.00000	95133	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		6.00000	3	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		112831.00000	114553	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		1.00000	1	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		131865.00000	133588	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		150521.00000	152244	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			7.35300	7.37400		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		15840.00000	16515	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		26320.00000	25228	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		27287.00000	28237	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		16744.00000	15927	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		41485.00000	42674	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		10336.00000	9758	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		57594.00000	58969	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6248.00000	5855	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		75163.00000	76660	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4019.00000	3748	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		111341.00000	112977	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1760.00000	1629	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		7685.00000	8090	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		39616.00000	38253	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		93177.00000	94758	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2625.00000	2438	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		129444.00000	131118	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1209.00000	1116	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		147136.00000	148850	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		610.00000	558	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.36200	7.38300		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		35149.00000	36051	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		25589.00000	24765	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		23624.00000	24337	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		34599.00000	33587	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		48551.00000	49619	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		18854.00000	18197	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		63326.00000	64533	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		13883.00000	13365	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		79611.00000	80921	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		10805.00000	10389	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		14318.00000	14833	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		46237.00000	45027	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		96352.00000	97741	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8555.00000	8219	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		113336.00000	114786	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6914.00000	6639	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		130352.00000	131849	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5663.00000	5434	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		146417.00000	147975	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3810.00000	3643	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.01000	7.02500		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		10802.00000	11488	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		14278.00000	12880	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		33763.00000	35320	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		3056.00000	2528	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		64040.00000	66017	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		414.00000	306	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		95376.00000	97447	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		40.00000	26	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		125893.00000	127976	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		4.00000	2	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		57.00000	58	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		75927.00000	73843	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1323.00000	1408	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		40306.00000	38306	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		155335.00000	157419	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	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		183719.00000	185804	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		211089.00000	213174	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		237488.00000	239572	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			7.00800	7.02400		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		27028.00000	27999	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		30342.00000	29105	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		47779.00000	49143	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		17151.00000	16307	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		72687.00000	74358	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9363.00000	8826	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		99830.00000	101712	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5003.00000	4677	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		128140.00000	130141	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2949.00000	2742	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4864.00000	5119	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		80023.00000	78071	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12188.00000	12744	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		50744.00000	49093	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		156265.00000	158339	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1803.00000	1669	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		183833.00000	185952	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1146.00000	1057	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		210667.00000	212815	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		757.00000	696	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		236511.00000	238689	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		337.00000	307	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.00600	7.02200		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		37100.00000	38114	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		40116.00000	38937	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		57779.00000	59080	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		27098.00000	26206	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		81366.00000	82900	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18214.00000	17555	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		106738.00000	108451	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12289.00000	11810	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		133665.00000	135494	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9044.00000	8681	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		20664.00000	21360	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		58658.00000	57162	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		160591.00000	162502	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6875.00000	6593	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		187141.00000	189111	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		5361.00000	5139	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		213160.00000	215172	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4304.00000	4125	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		237625.00000	239697	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2641.00000	2521	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		261783.00000	263897	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1579.00000	1501	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.04400	7.05500		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1395.00000	1441	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2471.00000	2301	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4438.00000	4572	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		637.00000	557	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8756.00000	8949	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		110.00000	88	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		13477.00000	13688	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		13.00000	9	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		18254.00000	18468	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		2.00000	1	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		0.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		15879.00000	15664	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		10.00000	10	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		10925.00000	10709	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		183.00000	185	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		6163.00000	5950	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		23012.00000	23227	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		27743.00000	27958	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		32446.00000	32661	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		37121.00000	37336	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			7.03000	7.04100		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3364.00000	3438	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4073.00000	3957	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5998.00000	6105	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2393.00000	2310	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9249.00000	9384	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1353.00000	1297	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12898.00000	13053	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		734.00000	699	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16808.00000	16976	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		399.00000	377	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		290.00000	298	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		14085.00000	13903	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		765.00000	785	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10175.00000	10005	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1724.00000	1767	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6772.00000	6624	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20875.00000	21051	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		244.00000	230	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24980.00000	25161	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		151.00000	141	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29104.00000	29288	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		98.00000	92	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33223.00000	33409	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		64.00000	60	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.00800	7.01800		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4783.00000	4845	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5053.00000	4965	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7118.00000	7197	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3646.00000	3575	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9813.00000	9907	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2617.00000	2561	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12779.00000	12885	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1878.00000	1834	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15940.00000	16056	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1351.00000	1317	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3170.00000	3215	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7200.00000	7095	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19303.00000	19425	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1045.00000	1017	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22747.00000	22875	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		837.00000	815	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26216.00000	26348	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		672.00000	653	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29719.00000	29854	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		559.00000	543	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.33300	7.35400		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4681.00000	5037	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		11781.00000	10708	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		13924.00000	14763	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		4056.00000	3467	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		27531.00000	28742	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		1033.00000	814	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		43004.00000	44376	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		203.00000	145	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		58821.00000	60237	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		39.00000	26	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		4.00000	3	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		60100.00000	58671	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		78.00000	81	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		42151.00000	40726	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		809.00000	874	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		25220.00000	23856	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		74456.00000	75882	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		7.00000	4	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		89809.00000	91237	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		1.00000	1	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		104866.00000	106295	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		119630.00000	121059	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			7.34300	7.36400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		23266.00000	24012	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		14275.00000	13623	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		34397.00000	35319	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9125.00000	8650	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		46960.00000	48024	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5722.00000	5389	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		60683.00000	61844	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3786.00000	3549	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		74799.00000	76028	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2544.00000	2376	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		89059.00000	90336	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1741.00000	1620	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		103308.00000	104618	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1215.00000	1128	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		117230.00000	118575	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		644.00000	593	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.35300	7.37500		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		29582.00000	30330	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		21504.00000	20822	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		40099.00000	40978	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		16095.00000	15544	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		51683.00000	52672	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12052.00000	11612	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		64456.00000	65529	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9493.00000	9136	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		77597.00000	78735	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7590.00000	7298	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		90930.00000	92118	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6160.00000	5919	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		104328.00000	105557	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5073.00000	4872	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		116949.00000	118230	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3477.00000	3328	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.31300	7.33300		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		5588.00000	6027	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		12325.00000	11145	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		16784.00000	17842	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		3398.00000	2837	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		33535.00000	35017	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		523.00000	387	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		52197.00000	53800	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		41.00000	26	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		70831.00000	72448	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		2.00000	1	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1053.00000	1133	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		28424.00000	26885	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		89046.00000	90664	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		106819.00000	108437	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		124159.00000	125777	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			7.31900	7.34000		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		17435.00000	18114	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		24630.00000	23636	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		27575.00000	28510	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		14939.00000	14201	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		40306.00000	41482	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		8320.00000	7822	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		55095.00000	56466	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		4226.00000	3924	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		71243.00000	72751	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		1948.00000	1783	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		10071.00000	10515	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		37593.00000	36363	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		122066.00000	123726	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		103.00000	89	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		88090.00000	89683	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		811.00000	731	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		105135.00000	106774	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		304.00000	270	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.32500	7.34600		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		24264.00000	24977	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		31822.00000	30887	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		34034.00000	34932	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		22057.00000	21307	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		45668.00000	46744	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		14621.00000	14050	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		58908.00000	60143	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		9246.00000	8833	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		73402.00000	74768	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		5565.00000	5283	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16469.00000	17004	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44040.00000	42928	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		88765.00000	90231	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3183.00000	3002	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		104636.00000	106173	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1728.00000	1618	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		120717.00000	122301	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		889.00000	826	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.29700	7.31300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		56715.00000	58073	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		39.00000	25	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.30400	7.31900		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		59789.00000	60819	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		4297.00000	4058	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.31000	7.32600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		63841.00000	64836	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		9611.00000	9271	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.27000	7.28300		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		59509.00000	60624	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		31.00000	21	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.27600	7.28900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		62422.00000	63330	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4045.00000	3840	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.28200	7.29500		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		66545.00000	67364	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		9281.00000	9002	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,376.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**0.00**

**2,376.00**