



# Daily MTM Report

Daily summary for 07/11/2005

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			7.22000	7.22700			0.00	0.00
R153 On 31/08/2010 Bond			7.86000	7.80500			0.00	0.00
R157 On 15/09/2015 Bond			8.09500	8.03500			0.00	0.00
R186 On 21/12/2026 Bond			7.78000	7.73000			0.00	0.00
R194 On 28/02/2008 Bond			7.68500	7.64500			0.00	0.00
R201 On 21/12/2014 Bond			8.07500	8.01500			0.00	0.00
R203 On 15/09/2017 Bond			8.08000	8.01500			0.00	0.00
R204 On 21/12/2018 Bond			8.05500	7.99500			0.00	0.00
R207 On 15/01/2020 Bond			8.02600	7.97000			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			229.80600		230.43600		8.06	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call			40426.00000	35123	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			36066.00000	37063	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			234.10500		234.73900		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call			62737.00000	56830	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			15347.00000	15780	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			238.54900		239.17700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			101608.00000	96323	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			9838.00000	10833	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			243.11800		243.73300		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			143076.00000	137502	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			5746.00000	6322	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18400		7.18800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.83100		7.77800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.09700		8.03800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.71900		7.67200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.64700		7.61100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.01500		7.95900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.05600		7.99200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.00300		7.94600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.98500		7.93100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.13600		7.13600		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.32400		7.27000		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		486.00000	550	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		437.00000	369	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.60600	7.52700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1670.00000	1806	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		380.00000	323	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.74500	7.65700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2160.00000	2309	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		553.00000	486	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.85400	7.78100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2595.00000	2716	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		684.00000	628	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.95800	7.87700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2121.00000	2235	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1199.00000	1115	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.03200	7.94900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2404.00000	2522	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1307.00000	1222	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.09400	8.01000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2634.00000	2754	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1387.00000	1302	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.10300	8.09200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3048.00000	3062	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1493.00000	1477	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.83100	7.76200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11033.00000	11980	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1558.00000	1239	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			8.12900	8.05600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17672.00000	19619	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5129.00000	4109	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.20100	8.12600		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		20536.00000	23343	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		11941.00000	9674	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.69700	6.55500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.82900	6.69200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.01800	6.88300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.96400	6.89600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.05700	6.99100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.15300	7.08800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.09000	7.04900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.18200	7.14300		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/07/2006 jRod			7.29400	7.25500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.24400	7.21400		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.91000	7.85100		4.47	0.00	263.00
R153 On 02/02/2006 Bond Future	7.75	Call		9660.00000	7383	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		13932.00000	14141	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Call		22842.00000	20002	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		6154.00000	5800	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		15629.00000	12852	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		9362.00000	9072	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		914.00000	396	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		37523.00000	39490	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5302.00000	3589	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		20232.00000	21005	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2461.00000	1390	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		28169.00000	29585	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		253.00000	113	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		47886.00000	50232	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		30979.00000	28182	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		3986.00000	3676	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		39745.00000	37026	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		2561.00000	2329	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		48902.00000	46259	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1641.00000	1485	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.93100	7.86900		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		12485.00000	11551	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		17264.00000	18810	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		23428.00000	21961	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		8290.00000	9303	4.42	20.00	20.00
R153 On 04/05/2006 Bond Future	8.00	Call		17455.00000	16256	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		12222.00000	13503	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		2019.00000	1826	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		47938.00000	50225	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3446.00000	3131	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		38913.00000	41079	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5567.00000	5086	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		30694.00000	32694	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8540.00000	7851	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		23439.00000	25230	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		30309.00000	28591	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		5372.00000	6134	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		37950.00000	36014	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3317.00000	3861	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		46173.00000	44060	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1947.00000	2314	4.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 04/05/2006 Bond Future	9.25	Call		54801.00000	52556	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1084.00000	1319	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.94500	7.88000		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		19574.00000	19649	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		15040.00000	17574	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		14922.00000	14366	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		19859.00000	21762	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5507.00000	3623	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		39449.00000	40024	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7930.00000	6293	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		32105.00000	32927	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		11048.00000	9885	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		25555.00000	26851	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		24992.00000	26030	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11081.00000	14578	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		31123.00000	32933	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7932.00000	12201	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		37885.00000	40227	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5507.00000	10308	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		45176.00000	47805	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3705.00000	8793	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			8.13400	8.07100		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		20062.00000	15798	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		25849.00000	26691	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		31757.00000	27070	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		17316.00000	17736	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		11330.00000	8042	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		37760.00000	39578	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		220.00000	48	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		113585.00000	118520	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		696.00000	216	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		91652.00000	96279	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2208.00000	1028	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		71213.00000	75140	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5482.00000	3317	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		52981.00000	55923	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		45611.00000	40760	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		11349.00000	11604	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		61044.00000	56155	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		7358.00000	7576	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		77448.00000	72565	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		4727.00000	4950	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		93960.00000	88944	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		2583.00000	2674	9.66	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			8.15700	8.09200		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		28645.00000	23173	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		35976.00000	35653	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		39928.00000	34622	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		27461.00000	27303	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		66665.00000	61996	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		15762.00000	16241	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3618.00000	1492	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		94226.00000	97247	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6384.00000	3849	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		75541.00000	78154	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11710.00000	8045	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		59845.00000	61328	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		19138.00000	14476	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		46667.00000	47153	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		52713.00000	47690	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		20837.00000	20963	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		81501.00000	77117	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		11943.00000	12708	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		96892.00000	91422	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		9044.00000	8722	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			8.17400	8.10800		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		28454.00000	30623	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		36866.00000	44140	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		38034.00000	42338	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		27082.00000	36491	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		6078.00000	4089	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		95852.00000	98968	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9522.00000	8006	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		78352.00000	81942	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		14278.00000	13701	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		62572.00000	67100	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		20546.00000	21289	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		48704.00000	54552	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		49214.00000	55261	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		19271.00000	30424	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		61829.00000	69112	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		13262.00000	25650	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		75649.00000	83538	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		8814.00000	21809	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		90404.00000	96350	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5651.00000	16703	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.79400	7.74300		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		34253.00000	25133	11.03	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	7.75	Put		33381.00000	30593	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		52827.00000	43765	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		21402.00000	18673	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		19611.00000	12121	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		50449.00000	49291	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		245.00000	23	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		170580.00000	176690	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1168.00000	160	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		134615.00000	139939	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3732.00000	1114	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		101674.00000	105386	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		9554.00000	4458	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		73311.00000	74547	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		74255.00000	65810	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		13386.00000	11271	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		97495.00000	89749	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		8241.00000	6826	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		121017.00000	114482	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		4393.00000	4189	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		145222.00000	138713	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		2199.00000	2021	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.80000	7.74800		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		44103.00000	36669	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		43855.00000	42831	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		60481.00000	55425	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		29870.00000	31224	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3859.00000	549	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		173599.00000	176698	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7178.00000	1585	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		140315.00000	141131	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12420.00000	4946	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		110314.00000	109249	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		20102.00000	11582	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		84055.00000	81944	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		30609.00000	22196	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		61865.00000	59862	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		79393.00000	76450	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		19511.00000	22978	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		100313.00000	98846	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		12206.00000	17149	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		122638.00000	121934	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		7307.00000	13013	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		145779.00000	143614	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		4185.00000	8429	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.80300	7.75000		11.15	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	7.75	Call		54101.00000	46057	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		54101.00000	52546	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		69903.00000	65268	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		39730.00000	41585	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13541.00000	4005	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		145984.00000	142937	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20340.00000	9469	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		117805.00000	113422	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		29279.00000	18340	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		93046.00000	88596	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		40522.00000	30645	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		71819.00000	68430	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		87688.00000	86204	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		28420.00000	33425	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		107122.00000	108105	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		19790.00000	27262	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		127817.00000	130544	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		13410.00000	22627	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		149376.00000	150470	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8841.00000	16424	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		171427.00000	170982	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5671.00000	11715	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.75600	7.71000		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5882.00000	4385	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		5113.00000	4500	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8996.00000	7467	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		3439.00000	2793	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1657.00000	885	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10551.00000	10664	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		28575.00000	29459	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		23.00000	9	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23632.00000	24502	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		154.00000	47	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18829.00000	19606	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		599.00000	259	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14369.00000	14913	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3403.00000	2223	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		7451.00000	7155	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12603.00000	11127	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		2286.00000	1694	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16357.00000	15196	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1309.00000	1032	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20451.00000	19491	2.72	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future	8.75	Put		700.00000	624	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		24775.00000	23837	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		348.00000	294	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.77700	7.72700		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7067.00000	5245	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		6676.00000	5704	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9422.00000	7844	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		4786.00000	4058	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		551.00000	49	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		26118.00000	26468	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		941.00000	135	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		22123.00000	22168	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1534.00000	331	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		18354.00000	18002	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2391.00000	731	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		14872.00000	14064	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3570.00000	1680	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		11737.00000	10699	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5119.00000	3191	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		8995.00000	7918	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12164.00000	10993	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		3306.00000	2986	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15253.00000	14406	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		2196.00000	2200	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18633.00000	18040	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1399.00000	1658	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		22241.00000	21789	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		854.00000	1254	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.78100	7.72700		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7681.00000	6369	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		7341.00000	6828	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9682.00000	8650	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		5655.00000	5421	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2402.00000	992	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		16994.00000	16382	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3337.00000	1626	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		14168.00000	13255	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4516.00000	2822	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		11605.00000	10710	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5960.00000	4412	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		9325.00000	8575	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11954.00000	11338	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4257.00000	4439	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		14477.00000	14255	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3128.00000	3704	2.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Call		17225.00000	17285	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2242.00000	3100	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		20165.00000	20450	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1565.00000	2649	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			8.10900	8.04700		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16321.00000	14000	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		19350.00000	21007	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		25744.00000	23105	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		12792.00000	14130	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9248.00000	7522	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		28579.00000	30831	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		42.00000	18	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		105968.00000	109922	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		163.00000	80	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		88067.00000	91962	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		532.00000	299	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		70773.00000	74518	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1770.00000	1182	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		54700.00000	58090	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4491.00000	3369	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		40454.00000	43309	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		36891.00000	34039	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		8272.00000	9398	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		49250.00000	46212	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		5273.00000	6212	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		62370.00000	59183	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		3334.00000	4126	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		75577.00000	72101	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1778.00000	2279	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			8.13200	8.06700		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		19223.00000	20599	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		23449.00000	28905	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		27321.00000	29797	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		15889.00000	22444	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		8076.00000	7961	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		44549.00000	48514	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		12827.00000	13445	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		33020.00000	37717	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		37024.00000	40203	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		10234.00000	17492	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		48099.00000	51495	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		6246.00000	13721	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		60229.00000	63402	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3602.00000	10854	10.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.25	Call		73078.00000	74644	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1958.00000	7603	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			8.15000	8.08400		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		23244.00000	26467	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		28428.00000	35701	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		30959.00000	35852	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		20811.00000	29754	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		11773.00000	12638	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		48509.00000	53425	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		16855.00000	18890	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		37666.00000	43750	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		39941.00000	46129	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		14749.00000	24987	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		50056.00000	57067	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		10101.00000	21163	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		61116.00000	68476	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6675.00000	18085	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		72908.00000	78586	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4251.00000	13979	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			8.11100	8.04300		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16074.00000	12600	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		19319.00000	20948	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		26278.00000	21972	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		10850.00000	11646	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		649.00000	312	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		83420.00000	88186	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1794.00000	1013	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		63931.00000	68253	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4261.00000	2751	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		46275.00000	49869	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8809.00000	6341	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		31198.00000	33832	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		39112.00000	34275	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		5466.00000	5732	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		53867.00000	48784	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		2449.00000	2470	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		69728.00000	64579	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		969.00000	923	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			8.12800	8.05900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		22969.00000	20374	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		27358.00000	29865	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		32523.00000	29334	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		18486.00000	20398	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3181.00000	2581	8.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 04/05/2006 Bond Future	7.00	Put		85960.00000	90462	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5751.00000	4788	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		68205.00000	72342	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9709.00000	8275	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		52331.00000	55998	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		15378.00000	13386	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		38650.00000	41759	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		70885.00000	66370	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4179.00000	4765	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		43903.00000	40176	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		11883.00000	13257	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		56818.00000	52644	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		7244.00000	8172	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.14100	8.07000		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		28136.00000	25515	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		33269.00000	35819	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		37333.00000	34224	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		24292.00000	26353	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6199.00000	5323	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		88566.00000	92861	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9637.00000	8403	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		71990.00000	75926	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		14337.00000	12680	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		57155.00000	60669	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		20471.00000	18344	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		44220.00000	47263	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		47971.00000	44405	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		17185.00000	18790	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		59873.00000	55904	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		11761.00000	12962	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		72809.00000	68501	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		7777.00000	8641	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			8.08100	8.01900		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		18003.00000	14514	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		19511.00000	20923	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			8.09700	8.03400		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		25388.00000	22796	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		28054.00000	30378	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.11000	8.04600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		30904.00000	28325	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		34467.00000	36817	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			8.04900	7.99100		9.73	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/02/2006 Bond Future	8.00	Call		19316.00000	15945	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		18600.00000	19831	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			8.06400	8.00500		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		26819.00000	24289	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		27213.00000	29313	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.07700	8.01600		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		32484.00000	29933	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		33731.00000	35915	10.20	0.00	0.00

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<b>Total for Derivatives:</b>							<b>20.00</b>	<b>2,198.00</b>
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<b>Grand Total:</b>							<b>20.00</b>	<b>2,198.00</b>
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