



Daily MTM Report

Daily summary for 08/11/2005

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			7.21700	7.22000			0.00	0.00
R153 On 31/08/2010 Bond			7.82500	7.86000			0.00	0.00
R157 On 15/09/2015 Bond			8.05000	8.09500			0.00	0.00
R186 On 21/12/2026 Bond			7.73000	7.78000			0.00	0.00
R194 On 28/02/2008 Bond			7.66000	7.68500			0.00	0.00
R201 On 21/12/2014 Bond			8.03000	8.07500			0.00	0.00
R203 On 15/09/2017 Bond			8.02500	8.08000			0.00	0.00
R204 On 21/12/2018 Bond			8.00000	8.05500			0.00	0.00
R207 On 15/01/2020 Bond			7.97200	8.02600			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			230.31200	229.80600		8.06	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		35123.00000	37498	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		37063.00000	34378	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			234.61700	234.10500		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		56830.00000	60394	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		15780.00000	14224	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			239.06400	238.54900		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		96323.00000	100481	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		10833.00000	9841	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			243.63200	243.11800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		137502.00000	142057	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		6322.00000	5737	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18200	7.18400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.79700	7.83100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.05200	8.09700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.67100	7.71900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.62400	7.64700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.97200	8.01500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.00200	8.05600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.95100	8.00300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.93300	7.98500		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			7.30300	7.32400		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		550.00000	519	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		369.00000	389	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.57900	7.60600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1806.00000	1755	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		323.00000	338	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.72600	7.74500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2309.00000	2273	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		486.00000	497	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.83100	7.85400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2716.00000	2674	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		628.00000	642	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.92800	7.95800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2235.00000	2189	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1115.00000	1142	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.01500	8.03200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2522.00000	2495	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1222.00000	1236	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.99300	8.09400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2754.00000	2603	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1302.00000	1398	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.09500	8.10300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3062.00000	3047	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1477.00000	1484	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.80100	7.83100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11980.00000	11514	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1239.00000	1328	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			8.07900	8.12900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		19619.00000	18118	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4109.00000	4641	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.16300	8.20100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		23343.00000	21675	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		9674.00000	10570	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.69400	6.69700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.82400	6.82900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.01200	7.01800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.96100	6.96400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.05500	7.05700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.15100	7.15300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.08800	7.09000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.17900	7.18200		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			7.29000	7.29400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.23900	7.24400		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.87200	7.91000		4.47	3.00	266.00
R153 On 02/02/2006 Bond Future	8.00	Call		12852.00000	13705	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		9072.00000	8324	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		7383.00000	7987	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		14141.00000	13144	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Call		20002.00000	21068	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		5800.00000	5266	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		396.00000	457	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		39490.00000	37952	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		3589.00000	3953	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		21005.00000	19768	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1390.00000	1565	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		29585.00000	28159	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		113.00000	133	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		50232.00000	48651	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		28182.00000	29413	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		3676.00000	3305	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		37026.00000	38374	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		2329.00000	2077	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		46259.00000	47689	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1485.00000	1314	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.89100	7.93100		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		16256.00000	17084	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		13503.00000	12732	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		11551.00000	12209	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		18810.00000	17869	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		21961.00000	22958	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		9303.00000	8701	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1826.00000	1978	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		50225.00000	48778	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3131.00000	3371	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		41079.00000	39719	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5086.00000	5442	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		32694.00000	31451	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7851.00000	8348	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		25230.00000	24128	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		28591.00000	29743	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		6134.00000	5686	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		36014.00000	37297	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3861.00000	3544	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		44060.00000	45448	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		2314.00000	2103	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		52556.00000	54022	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1319.00000	1185	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.90300	7.94500		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		19649.00000	20460	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		17574.00000	16796	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		14366.00000	15045	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		21762.00000	20853	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3623.00000	3895	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		40024.00000	38708	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6293.00000	6695	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		32927.00000	31740	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9885.00000	10426	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		26851.00000	25803	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26030.00000	26956	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14578.00000	13916	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		32933.00000	33956	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		12201.00000	11636	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		40227.00000	41332	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		10308.00000	9825	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		47805.00000	48978	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		8793.00000	8378	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			8.08700	8.13400		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.25	Call		27070.00000	29185	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		17736.00000	16044	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		15798.00000	17350	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		26691.00000	24436	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		8042.00000	9021	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		39578.00000	36750	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		48.00000	61	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		118520.00000	114726	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		216.00000	267	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		96279.00000	92523	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1028.00000	1223	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		75140.00000	71527	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		3317.00000	3820	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		55923.00000	52619	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		40760.00000	43345	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		11604.00000	10383	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		56155.00000	59101	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		7576.00000	6715	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		72565.00000	75772	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		4950.00000	4350	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		88944.00000	92386	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		2674.00000	2308	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			8.10800	8.15700		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		34622.00000	36703	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		27303.00000	25506	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		23173.00000	24848	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		35653.00000	33450	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		61996.00000	64709	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		16241.00000	15076	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		1492.00000	1719	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		97247.00000	93596	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		3849.00000	4327	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		78154.00000	74755	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		8045.00000	8874	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		61328.00000	58278	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		14476.00000	15719	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		47153.00000	44518	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		47690.00000	50119	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		20963.00000	19513	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		77117.00000	80058	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		12708.00000	11770	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		91422.00000	94596	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		8722.00000	8018	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			8.12300	8.17400		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		42338.00000	44417	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		36491.00000	34627	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		30623.00000	32382	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		44140.00000	41957	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4089.00000	4533	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		98968.00000	95470	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8006.00000	8737	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		81942.00000	78729	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		13701.00000	14763	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		67100.00000	64219	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		21289.00000	22703	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		54552.00000	52023	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		55261.00000	57614	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		30424.00000	28834	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		69112.00000	71696	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		25650.00000	24291	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		83538.00000	86315	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		21809.00000	20643	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		96350.00000	99334	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		16703.00000	15744	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.74300	7.79400		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		25133.00000	28124	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		30593.00000	27252	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		43765.00000	47783	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		18673.00000	16358	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		12121.00000	13977	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		49291.00000	44815	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		23.00000	33	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		176690.00000	170367	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		160.00000	215	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		139939.00000	133662	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1114.00000	1404	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		105386.00000	99345	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		4458.00000	5345	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		74547.00000	69103	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		65810.00000	70603	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		11271.00000	9734	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		89749.00000	95079	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		6826.00000	5824	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		114482.00000	120164	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		4189.00000	3539	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		138713.00000	144690	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		2021.00000	1667	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.74800	7.80000		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		36669.00000	39783	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		42831.00000	39535	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		55425.00000	59269	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		31224.00000	28658	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		549.00000	674	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		176698.00000	170413	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		1585.00000	1903	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		141131.00000	135039	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		4946.00000	5729	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		109249.00000	103623	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		11582.00000	13052	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		81944.00000	77005	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		22196.00000	24484	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		59862.00000	55740	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		76450.00000	80881	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		22978.00000	20999	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		98846.00000	103728	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		17149.00000	15621	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		121934.00000	127157	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		13013.00000	11826	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		143614.00000	149182	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		8429.00000	7587	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.74900	7.80300		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		46057.00000	49329	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		52546.00000	49207	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		65268.00000	69147	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		41585.00000	38852	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4005.00000	4619	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		142937.00000	136939	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		9469.00000	10638	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		113422.00000	107980	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		18340.00000	20195	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		88596.00000	83839	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		30645.00000	33223	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		68430.00000	64397	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		86204.00000	90575	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		33425.00000	31185	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		108105.00000	112868	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		27262.00000	25414	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		130544.00000	135617	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		22627.00000	21088	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		150470.00000	155877	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		16424.00000	15219	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		170982.00000	176670	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		11715.00000	10792	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.72800	7.75600		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		4385.00000	4632	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		4500.00000	4210	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		7467.00000	7798	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		2793.00000	2587	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		885.00000	964	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10664.00000	10204	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		29459.00000	28922	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		9.00000	10	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		24502.00000	23966	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		47.00000	53	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		19606.00000	19074	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		259.00000	288	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14913.00000	14404	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2223.00000	2379	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		7155.00000	6773	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		11127.00000	11524	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		1694.00000	1553	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		15196.00000	15641	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1032.00000	938	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		19491.00000	19968	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		624.00000	563	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		23837.00000	24342	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		294.00000	261	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.74500	7.77700		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5245.00000	5500	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		5704.00000	5415	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		7844.00000	8162	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		4058.00000	3832	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		49.00000	55	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		26468.00000	25929	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		135.00000	150	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		22168.00000	21638	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		331.00000	364	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		18002.00000	17491	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		731.00000	796	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		14064.00000	13584	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		1680.00000	1801	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		10699.00000	10275	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3191.00000	3378	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		7918.00000	7561	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		10993.00000	11362	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2986.00000	2811	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		14406.00000	14816	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		2200.00000	2065	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18040.00000	18480	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1658.00000	1554	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		21789.00000	22252	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1254.00000	1172	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.74600	7.78100		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6369.00000	6615	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		6828.00000	6556	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8650.00000	8939	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		5421.00000	5192	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		992.00000	1060	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		16382.00000	15933	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1626.00000	1728	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		13255.00000	12840	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		2822.00000	2971	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		10710.00000	10341	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4412.00000	4610	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		8575.00000	8256	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11338.00000	11663	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4439.00000	4247	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		14255.00000	14610	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3704.00000	3542	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		17285.00000	17665	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		3100.00000	2963	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		20450.00000	20850	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2649.00000	2531	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			8.06200	8.10900		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		14000.00000	15280	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		21007.00000	19273	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		23105.00000	24808	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		14130.00000	12820	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		7522.00000	8364	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		30831.00000	28660	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		18.00000	22	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		109922.00000	106913	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		80.00000	99	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		91962.00000	88967	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		299.00000	362	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		74518.00000	71567	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1182.00000	1383	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		58090.00000	55277	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3369.00000	3833	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		43309.00000	40759	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		34039.00000	36095	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		9398.00000	8441	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		46212.00000	48542	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		6212.00000	5529	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		59183.00000	61714	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		4126.00000	3643	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		72101.00000	74814	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		2279.00000	1979	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			8.08300	8.13200		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		29797.00000	31465	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		22444.00000	21039	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		20599.00000	21967	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		28905.00000	27200	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7961.00000	8693	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		48514.00000	46173	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		13445.00000	14492	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		37717.00000	35691	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		40203.00000	42129	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		17492.00000	16345	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		51495.00000	53635	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		13721.00000	12788	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		63402.00000	65716	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		10854.00000	10095	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		74644.00000	77137	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		7603.00000	7023	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			8.10000	8.15000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		35852.00000	37486	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		29754.00000	28321	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		26467.00000	27866	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35701.00000	34034	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12638.00000	13522	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		53425.00000	51242	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		18890.00000	20034	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		43750.00000	41828	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		46129.00000	47966	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		24987.00000	23757	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		57067.00000	59077	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		21163.00000	20106	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		68476.00000	70630	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		18085.00000	17173	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		78586.00000	80897	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		13979.00000	13223	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			8.05400	8.11100		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		12600.00000	14420	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		20948.00000	18493	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		21972.00000	24565	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		11646.00000	9964	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		312.00000	399	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		88186.00000	83998	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1013.00000	1258	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		68253.00000	64223	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		2751.00000	3321	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		49869.00000	46163	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		6341.00000	7447	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		33832.00000	30663	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		34275.00000	37548	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		5732.00000	4730	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		48784.00000	52547	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		2470.00000	1957	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		64579.00000	68631	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		923.00000	700	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			8.06900	8.12800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		29334.00000	31809	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		20398.00000	18513	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		20374.00000	22333	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		29865.00000	27464	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2581.00000	2975	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		90462.00000	86496	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4788.00000	5446	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		72342.00000	68641	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8275.00000	9291	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		55998.00000	52654	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		13386.00000	14845	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		41759.00000	38858	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		66370.00000	70093	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4765.00000	4128	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		40176.00000	43139	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		13257.00000	11860	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		52644.00000	56029	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		8172.00000	7198	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.08000	8.14100		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		34224.00000	36688	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		26353.00000	24377	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		25515.00000	27555	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		35819.00000	33419	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5323.00000	5949	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		92861.00000	89046	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8403.00000	9305	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		75926.00000	72388	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12680.00000	13919	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		60669.00000	57467	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		18344.00000	19968	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		47263.00000	44447	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		44405.00000	47277	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		18790.00000	17221	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		55904.00000	59146	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		12962.00000	11764	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		68501.00000	72062	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		8641.00000	7761	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			8.02400	8.08100		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		14514.00000	16535	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		20923.00000	18439	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			8.03900	8.09700		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		22796.00000	24897	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		30378.00000	27955	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.05000	8.11000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		28325.00000	30509	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		36817.00000	34381	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.99300	8.04900		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		15945.00000	18040	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		19831.00000	17483	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			8.00700	8.06400		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		24289.00000	26438	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		29313.00000	26990	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.01800	8.07700		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		29933.00000	32160	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		35915.00000	33563	10.20	0.00	0.00

Total for Derivatives:							3.00	2,201.00
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Grand Total:							3.00	2,201.00
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