



# Daily MTM Report

Daily summary for 14/12/2005

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			7.05300	7.05600			0.00	0.00
R153 On 31/08/2010 Bond			7.33500	7.41000			0.00	0.00
R157 On 15/09/2015 Bond			7.54000	7.61000			0.00	0.00
R186 On 21/12/2026 Bond			7.19000	7.26000			0.00	0.00
R194 On 28/02/2008 Bond			7.20500	7.28000			0.00	0.00
R201 On 21/12/2014 Bond			7.51000	7.58000			0.00	0.00
R203 On 15/09/2017 Bond			7.52500	7.59500			0.00	0.00
R204 On 21/12/2018 Bond			7.50000	7.57000			0.00	0.00
R207 On 15/01/2020 Bond			7.46900	7.53800			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			236.32400	235.47700		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		63479.00000	70104	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		8709.00000	6864	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			240.61500	239.75400		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		100621.00000	108510	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		3081.00000	2360	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.99100	244.13000		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		144026.00000	152110	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2726.00000	2200	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			249.42000	248.57200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		187409.00000	195582	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1689.00000	1382	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			7.32400	7.39300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.54400	7.61000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.13800	7.20600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.20600	7.27100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.47700	7.54200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.50500	7.57300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.46900	7.53500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.44700	7.51200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08600	7.08600		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.13900	7.13700		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		227.00000	225	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		503.00000	497	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.98100	7.02200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		806.00000	753	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		752.00000	800	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.09600	7.15200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1296.00000	1219	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		923.00000	984	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.15800	7.25200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1695.00000	1564	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1078.00000	1177	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.23500	7.31700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1335.00000	1244	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1783.00000	1893	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.31900	7.42100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1643.00000	1524	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1837.00000	1967	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.32800	7.37300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1737.00000	1684	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2048.00000	2105	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.40600	7.48900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2111.00000	2002	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2140.00000	2250	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.20500	7.26700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3868.00000	3271	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3559.00000	4113	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.50700	7.58500		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		4804.00000	3670	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11650.00000	13768	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.60700	7.67800		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		4077.00000	2979	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		26499.00000	30433	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.67700	6.68000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.78500	6.79400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92900	6.93700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91800	6.92000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.99900	7.00000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.08500	7.08700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.01900	7.02200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.07500	7.07800		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 31/08/2006 jRod			7.13000	7.13300		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.34800	7.42600		4.47	0.00	277.00
R153 On 02/02/2006 Bond Future	7.45	Call		8154.00000	9960	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		7122.00000	5567	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		7011.00000	8667	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		8130.00000	6425	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1714.00000	2356	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		18025.00000	15306	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4165.00000	5362	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		11766.00000	9601	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		16781.00000	19352	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		2946.00000	2156	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		18462.00000	21130	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		2509.00000	1816	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9389.00000	11341	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		6211.00000	4802	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		25652.00000	28622	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		1278.00000	886	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		35367.00000	38538	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		572.00000	382	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1316.00000	1843	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		19817.00000	16983	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		342.00000	514	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		29867.00000	26679	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		45356.00000	48626	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		255.00000	165	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		55406.00000	58724	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		116.00000	73	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		65421.00000	68762	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		53.00000	33	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2192.00000	2960	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		16318.00000	13725	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2756.00000	3660	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		14702.00000	12245	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3413.00000	4460	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		13184.00000	10870	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		5964.00000	7467	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		9239.00000	7381	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10712.00000	12804	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		5394.00000	4125	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12119.00000	14344	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		4664.00000	3528	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		13604.00000	15953	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		4017.00000	3005	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	7.70	Call		15160.00000	17624	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		3446.00000	2550	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		5015.00000	6364	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		10451.00000	8439	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		20195.00000	22951	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		2130.00000	1525	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		21975.00000	24810	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		1802.00000	1276	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		23796.00000	26702	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1520.00000	1065	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.34500	7.42800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14994.00000	16848	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		12059.00000	10519	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20945.00000	23192	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		7891.00000	6743	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		27947.00000	30539	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		4880.00000	4079	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		35814.00000	38685	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2842.00000	2319	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3961.00000	4686	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		32047.00000	29378	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6553.00000	7613	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		24187.00000	21852	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10197.00000	11643	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		17491.00000	15543	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		44325.00000	47402	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1554.00000	1236	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		53262.00000	56477	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		796.00000	616	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		62440.00000	65740	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		381.00000	287	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		71720.00000	75069	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		170.00000	124	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.33900	7.42600		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17454.00000	19274	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		14602.00000	13059	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		23658.00000	25770	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		11237.00000	9986	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30532.00000	32891	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		8639.00000	7635	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7699.00000	8836	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		24284.00000	22056	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12084.00000	13574	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		18901.00000	17027	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38232.00000	40779	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	8.25	Put		6964.00000	6147	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46239.00000	48933	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5690.00000	5021	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54447.00000	57257	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4711.00000	4158	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		62781.00000	65682	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3951.00000	3489	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.55200	7.62400		7.56	0.00	145.00
R157 On 02/02/2006 Bond Future	7.50	Call		10209.00000	12655	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		20713.00000	17073	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		21371.00000	25136	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		10806.00000	8485	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		36334.00000	41127	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		5125.00000	3832	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		53873.00000	59279	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		2437.00000	1756	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		153.00000	239	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		76523.00000	70523	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		812.00000	1182	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		54774.00000	49058	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3592.00000	4776	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		35602.00000	30700	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		72399.00000	78140	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1141.00000	797	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		91222.00000	97135	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		541.00000	368	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		109976.00000	115975	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		259.00000	172	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		128453.00000	134509	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		81.00000	50	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.56000	7.63400		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		30263.00000	33768	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		20754.00000	18145	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		19001.00000	21702	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		30097.00000	26685	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		43769.00000	47959	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		14062.00000	12139	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		59409.00000	64108	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		9903.00000	8490	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		93047.00000	98392	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		5105.00000	4337	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4833.00000	5910	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		58402.00000	53366	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10492.00000	12345	6.52	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	7.25	Put		42611.00000	38351	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		75958.00000	81034	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		7044.00000	6007	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		110361.00000	115900	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		3765.00000	3191	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		127118.00000	132861	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2231.00000	1862	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.56500	7.64200		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		38005.00000	41457	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		29354.00000	26594	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		26626.00000	29475	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		38112.00000	34749	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		50960.00000	54939	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		22564.00000	20331	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		65828.00000	70224	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		18068.00000	16251	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9974.00000	11510	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		62940.00000	58264	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		17225.00000	19420	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		49247.00000	45229	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		81420.00000	86145	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		14669.00000	13182	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		97485.00000	102469	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12110.00000	10881	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		113754.00000	118942	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		10111.00000	9087	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		128785.00000	134215	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7224.00000	6442	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.19200	7.26300		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		19233.00000	24115	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		20975.00000	16299	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		40142.00000	47239	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		8965.00000	6503	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		66289.00000	74754	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		3402.00000	2309	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		94773.00000	103863	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		1334.00000	865	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		153.00000	265	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		108473.00000	99027	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1171.00000	1824	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		72603.00000	63697	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		6347.00000	8717	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		42273.00000	35085	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		123414.00000	132774	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	8.25	Put		529.00000	331	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		151487.00000	160960	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		217.00000	132	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		178733.00000	188254	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		93.00000	55	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		205060.00000	214609	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		22.00000	12	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.18800	7.26100		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		32679.00000	37719	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		34143.00000	29420	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		52731.00000	59174	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		21499.00000	18179	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		76015.00000	83541	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		13279.00000	11042	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		101820.00000	110058	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		8721.00000	7195	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2861.00000	3757	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		110113.00000	101245	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7226.00000	9115	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		77875.00000	70000	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		17271.00000	20701	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		52677.00000	46343	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		128242.00000	136953	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		5872.00000	4820	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		154661.00000	163685	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		4066.00000	3327	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		180716.00000	189949	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		2897.00000	2367	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		205645.00000	215098	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1563.00000	1252	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.18400	7.25800		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		42475.00000	47595	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		43533.00000	38820	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		62484.00000	68703	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		31071.00000	27458	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		84898.00000	92004	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		22188.00000	19462	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		109764.00000	117499	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		16882.00000	14785	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13441.00000	15967	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		83174.00000	75868	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		25819.00000	29666	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		60574.00000	54589	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		135159.00000	143353	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		13181.00000	11543	12.96	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	Call		160556.00000	169088	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		10515.00000	9215	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		185712.00000	194492	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		8595.00000	7543	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		208934.00000	218020	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		5690.00000	4943	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		232151.00000	241467	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		3686.00000	3169	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.22000	7.30000		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2626.00000	3359	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		3597.00000	2776	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5557.00000	6645	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1682.00000	1215	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		9384.00000	10715	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		693.00000	468	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		13771.00000	15223	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		291.00000	188	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		3.00000	6	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		20654.00000	19102	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		28.00000	50	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		15715.00000	14181	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		178.00000	284	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		10930.00000	9481	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		889.00000	1248	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		6736.00000	5540	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		18358.00000	19868	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		118.00000	73	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		23021.00000	24556	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		50.00000	30	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		27695.00000	29242	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		21.00000	12	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		32354.00000	33907	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		5.00000	3	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.19400	7.28600		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4120.00000	4910	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		4740.00000	3945	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6742.00000	7756	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3070.00000	2501	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9864.00000	11060	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1925.00000	1536	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13386.00000	14711	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1202.00000	943	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		185.00000	262	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		18205.00000	16698	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	6.50	Call		477.00000	646	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		14111.00000	12697	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1078.00000	1401	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10350.00000	9089	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2156.00000	2693	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		7090.00000	6043	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		17217.00000	18623	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		811.00000	633	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		21155.00000	22616	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		550.00000	428	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		25170.00000	26666	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		389.00000	302	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		29210.00000	30732	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		276.00000	214	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.15500	7.25800		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5501.00000	6291	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5620.00000	4871	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7839.00000	8781	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4235.00000	3637	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10493.00000	11562	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3184.00000	2713	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13393.00000	14566	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2396.00000	2029	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2311.00000	2769	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9933.00000	8851	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3552.00000	4172	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7413.00000	6494	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16572.00000	17818	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1905.00000	1612	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19878.00000	21179	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1559.00000	1321	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23232.00000	24577	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1279.00000	1085	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26649.00000	28027	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1080.00000	918	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.52000	7.59100		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9637.00000	11691	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		15729.00000	13034	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18894.00000	21913	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		8355.00000	6625	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		30915.00000	34681	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		4073.00000	3090	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		44812.00000	49031	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1990.00000	1459	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	6.50	Call		41.00000	63	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		76096.00000	71370	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		238.00000	350	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		58271.00000	53634	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1027.00000	1426	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		41398.00000	37047	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3787.00000	4875	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		26847.00000	23185	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		59454.00000	63926	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		966.00000	688	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		74316.00000	78922	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		468.00000	325	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		89138.00000	93813	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		232.00000	157	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		103745.00000	108468	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		76.00000	49	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.52700	7.60100		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17459.00000	19696	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		24075.00000	21470	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26611.00000	29435	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		16945.00000	14927	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		37378.00000	40706	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		11747.00000	10232	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		49731.00000	53439	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		8441.00000	7306	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		62780.00000	66773	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6132.00000	5282	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		76226.00000	80429	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		4515.00000	3875	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		89859.00000	94216	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3373.00000	2888	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		103042.00000	107562	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		2063.00000	1742	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.53400	7.61000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		23581.00000	25882	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		30626.00000	28066	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		32727.00000	35470	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		23845.00000	21728	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		43062.00000	46194	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		18554.00000	16825	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		54850.00000	58290	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		15010.00000	13589	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		67176.00000	70864	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		12292.00000	11119	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		79840.00000	83725	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	8.75	Put		10193.00000	9217	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		92690.00000	96733	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		8557.00000	7739	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		104542.00000	108771	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6194.00000	5561	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.53400	7.60600		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		9287.00000	11652	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		17668.00000	14350	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		19326.00000	23040	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		8081.00000	6112	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		33353.00000	38130	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		2965.00000	2058	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		49912.00000	55280	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		850.00000	535	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1035.00000	1463	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		50172.00000	44918	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3545.00000	4713	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		32049.00000	27534	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		67466.00000	73067	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		187.00000	106	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		85082.00000	90750	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		31.00000	16	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		102396.00000	108077	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		4.00000	2	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.54000	7.61300		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		18878.00000	21463	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		27684.00000	24591	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		28464.00000	31809	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		17919.00000	15587	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		40295.00000	44341	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		10868.00000	9236	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		54001.00000	58626	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		6147.00000	5094	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6660.00000	7872	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		55623.00000	51158	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11663.00000	13511	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		40299.00000	36471	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		101231.00000	106738	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		708.00000	539	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		69069.00000	74121	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3231.00000	2606	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		84963.00000	90300	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1573.00000	1233	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.54400	7.61900		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	7.50	Call		24978.00000	27670	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		34112.00000	31059	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34298.00000	37586	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		24363.00000	21906	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		45306.00000	49158	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		16755.00000	14862	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		57798.00000	62151	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		11073.00000	9681	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11612.00000	13177	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		60295.00000	56115	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17431.00000	19536	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		46100.00000	42460	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		71489.00000	76258	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		7019.00000	6044	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		86059.00000	91153	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4263.00000	3612	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		101193.00000	106524	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2477.00000	2064	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.50700	7.57900		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		37103.00000	42230	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		2875.00000	1990	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.51300	7.58600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		44254.00000	48610	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		11001.00000	9339	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.51700	7.59200		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		49615.00000	53767	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		17248.00000	15298	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.47500	7.54500		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		39740.00000	44849	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		2576.00000	1790	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.48000	7.55300		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		46596.00000	51081	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		10454.00000	8859	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.48400	7.55800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		52046.00000	56267	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		16683.00000	14808	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,400.00</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**

**2,400.00**