



# Daily MTM Report

Daily summary for 15/12/2005

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			7.04600	7.05300			0.00	0.00
R153 On 31/08/2010 Bond			7.40000	7.33500			0.00	0.00
R157 On 15/09/2015 Bond			7.59500	7.54000			0.00	0.00
R186 On 21/12/2026 Bond			7.25000	7.19000			0.00	0.00
R194 On 28/02/2008 Bond			7.29500	7.20500			0.00	0.00
R201 On 21/12/2014 Bond			7.57000	7.51000			0.00	0.00
R203 On 15/09/2017 Bond			7.58000	7.52500			0.00	0.00
R204 On 21/12/2018 Bond			7.55500	7.50000			0.00	0.00
R207 On 15/01/2020 Bond			7.52200	7.46900			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			235.60100	236.32400		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		70104.00000	64058	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		6864.00000	8048	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			239.85100	240.61500		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		108510.00000	101424	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		2360.00000	2914	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.20500	244.99100		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		152110.00000	144677	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2200.00000	2627	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.65000	249.42000		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		195582.00000	188132	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1382.00000	1632	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			7.38100	7.32400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.59400	7.54400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.19700	7.13800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.28300	7.20600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.53200	7.47700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.55800	7.50500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.52100	7.46900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.49800	7.44700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.07100	7.08600		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.12300	7.13900		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		225.00000	207	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		497.00000	519	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.00600	6.98100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		753.00000	781	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		800.00000	766	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.11700	7.09600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1219.00000	1244	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		984.00000	957	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.17900	7.15800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1564.00000	1590	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1177.00000	1152	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.28100	7.23500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1244.00000	1292	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1893.00000	1828	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.30400	7.31900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1524.00000	1506	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1967.00000	1985	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.49400	7.32800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1684.00000	1877	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2105.00000	1892	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.54000	7.40600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2002.00000	2175	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2250.00000	2070	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.25100	7.20500		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3271.00000	3650	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		4113.00000	3626	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.55000	7.50700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		3670.00000	4162	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13768.00000	12464	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.64400	7.60700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		2979.00000	3390	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		30433.00000	28216	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.44900	6.67700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.55800	6.78500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.68800	6.92900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.79200	6.91800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86900	6.99900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.95700	7.08500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.93400	7.01900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.98800	7.07500		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			7.04000	7.13000		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.41400	7.34800		4.47	0.00	277.00
R153 On 02/02/2006 Bond Future	7.35	Call		7467.00000	6044	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		7381.00000	8803	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		9960.00000	8277	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		5567.00000	6729	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		8667.00000	7112	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		6425.00000	7714	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2356.00000	1715	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		15306.00000	17510	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		5362.00000	4210	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		9601.00000	11294	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		19352.00000	17051	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		2156.00000	2699	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		21130.00000	18754	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		1816.00000	2285	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		11341.00000	9535	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		4802.00000	5841	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		28622.00000	26026	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		886.00000	1136	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		38538.00000	35804	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		382.00000	493	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1843.00000	1313	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		16983.00000	19297	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		514.00000	332	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		26679.00000	29341	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		48626.00000	45830	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		165.00000	214	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		58724.00000	55901	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		73.00000	94	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		68762.00000	65926	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		33.00000	42	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2960.00000	2201	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		13725.00000	15810	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3660.00000	2775	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		12245.00000	14205	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		4460.00000	3443	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		10870.00000	12698	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		12804.00000	10883	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		4125.00000	5048	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		14344.00000	12315	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		3528.00000	4344	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		15953.00000	13825	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		3005.00000	3722	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		17624.00000	15405	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		2550.00000	3176	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		6364.00000	5077	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		8439.00000	9995	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		22951.00000	20510	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		1525.00000	1928	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		24810.00000	22311	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		1276.00000	1621	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		26702.00000	24151	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1065.00000	1359	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.42000	7.34500		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11643.00000	10241	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		15543.00000	17209	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16848.00000	15076	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		10519.00000	11815	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23192.00000	21073	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		6743.00000	7692	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30539.00000	28121	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		4079.00000	4728	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38685.00000	36032	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2319.00000	2734	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4686.00000	3961	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		29378.00000	31720	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7613.00000	6570	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		21852.00000	23877	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47402.00000	44580	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1236.00000	1483	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		56477.00000	53545	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		616.00000	752	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		65740.00000	62742	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		287.00000	356	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		75069.00000	72034	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		124.00000	157	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.42100	7.33900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		13574.00000	12104	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		17027.00000	18727	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19274.00000	17488	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		13059.00000	14444	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25770.00000	23709	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		9986.00000	11096	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32891.00000	30601	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		7635.00000	8515	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		8836.00000	7707	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		22056.00000	24098	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40779.00000	38315	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		6147.00000	6853	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48933.00000	46333	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5021.00000	5591	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57257.00000	54552	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4158.00000	4623	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65682.00000	62895	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3489.00000	3873	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.60800	7.55200		7.56	0.00	145.00
R157 On 02/02/2006 Bond Future	7.50	Call		12655.00000	10464	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		17073.00000	19619	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		25136.00000	21913	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		8485.00000	9999	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		41127.00000	37168	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		3832.00000	4610	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		59279.00000	54916	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		1756.00000	2130	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		239.00000	148	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		70523.00000	75169	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1182.00000	814	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		49058.00000	53426	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		4776.00000	3660	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		30700.00000	34320	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		78140.00000	73576	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		797.00000	969	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		97135.00000	92477	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		368.00000	446	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		115975.00000	111274	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		172.00000	208	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		134509.00000	129783	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		50.00000	62	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.62000	7.56000		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		21702.00000	19340	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		26685.00000	29282	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		33768.00000	30748	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		18145.00000	20085	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		47959.00000	44393	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		12139.00000	13532	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		64108.00000	60145	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		8490.00000	9486	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		98392.00000	93944	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		4337.00000	4848	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5910.00000	4934	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		53366.00000	57349	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		12345.00000	10697	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		38351.00000	41662	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		81034.00000	76785	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		6007.00000	6718	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		115900.00000	111312	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		3191.00000	3562	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		132861.00000	128135	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1862.00000	2094	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.62900	7.56500		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		29475.00000	26968	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		34749.00000	37407	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		41457.00000	38442	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		26594.00000	28746	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		54939.00000	51488	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		20331.00000	22046	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		70224.00000	66431	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		16251.00000	17625	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		11510.00000	10133	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		58264.00000	62052	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		19420.00000	17471	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		45229.00000	48446	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		86145.00000	82085	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		13182.00000	14288	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		102469.00000	98201	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		10881.00000	11780	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		118942.00000	114513	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		9087.00000	9823	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		134215.00000	129604	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6442.00000	6997	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.25200	7.19200		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		24115.00000	19571	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		16299.00000	19839	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		47239.00000	40884	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		6503.00000	8232	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		74754.00000	67375	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		2309.00000	3014	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		103863.00000	96055	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		865.00000	1141	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		265.00000	145	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		99027.00000	106990	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1824.00000	1154	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		63697.00000	71112	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		8717.00000	6404	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		35085.00000	40856	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		132774.00000	124796	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		331.00000	437	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		160960.00000	152917	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		132.00000	173	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		188254.00000	180186	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		55.00000	72	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		214609.00000	206529	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		12.00000	16	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.25200	7.18800		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		37719.00000	33051	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		29420.00000	33318	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		59174.00000	53283	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		18179.00000	20854	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		83541.00000	76733	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		11042.00000	12799	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		110058.00000	102658	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		7195.00000	8361	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3757.00000	2882	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		101245.00000	108936	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		9115.00000	7307	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		70000.00000	76758	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		20701.00000	17476	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		46343.00000	51683	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		136953.00000	129170	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		4820.00000	5602	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		163685.00000	155654	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		3327.00000	3861	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		189949.00000	181757	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		2367.00000	2740	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		215098.00000	206746	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1252.00000	1465	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.24900	7.18400		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		47595.00000	42902	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		38820.00000	42770	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		68703.00000	63046	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		27458.00000	30442	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		92004.00000	85580	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		19462.00000	21680	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		117499.00000	110535	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		14785.00000	16463	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		15967.00000	13608	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		75868.00000	82151	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		29666.00000	26109	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		54589.00000	59673	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		143353.00000	136000	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		11543.00000	12833	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		169088.00000	161452	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		9215.00000	10221	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		194492.00000	186651	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		7543.00000	8344	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		218020.00000	209939	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		4943.00000	5504	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		241467.00000	233207	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		3169.00000	3552	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.31500	7.22000		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		3359.00000	2436	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		2776.00000	3699	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6645.00000	5301	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1215.00000	1718	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10715.00000	9098	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		468.00000	697	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		15223.00000	13475	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		188.00000	286	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		6.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		19102.00000	20944	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		50.00000	21	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		14181.00000	15999	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		284.00000	146	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		9481.00000	11189	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		1248.00000	788	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		5540.00000	6926	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		19868.00000	18062	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		73.00000	114	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		24556.00000	22727	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		30.00000	47	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		29242.00000	27402	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		12.00000	19	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		33907.00000	32063	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		3.00000	4	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.31100	7.19400		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4910.00000	3886	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3945.00000	4935	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7756.00000	6444	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2501.00000	3202	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11060.00000	9519	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1536.00000	2009	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14711.00000	13008	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		943.00000	1253	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		262.00000	161	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16698.00000	18611	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		646.00000	425	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		12697.00000	14489	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1401.00000	980	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		9089.00000	10682	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2693.00000	1996	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		6043.00000	7360	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18623.00000	16819	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		633.00000	843	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22616.00000	20744	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		428.00000	570	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26666.00000	24752	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		302.00000	401	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30732.00000	28787	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		214.00000	283	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.29400	7.15500		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6291.00000	5213	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4871.00000	5870	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8781.00000	7496	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3637.00000	4429	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11562.00000	10105	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2713.00000	3332	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14566.00000	12969	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2029.00000	2509	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2769.00000	2143	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8851.00000	10302	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4172.00000	3327	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6494.00000	7725	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17818.00000	16121	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1612.00000	1991	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21179.00000	19408	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1321.00000	1626	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24577.00000	22747	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1085.00000	1331	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28027.00000	26154	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		918.00000	1122	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.58100	7.52000		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		11691.00000	9683	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		13034.00000	15108	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		21913.00000	19077	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		6625.00000	7871	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		34681.00000	31255	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		3090.00000	3747	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		49031.00000	45275	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1459.00000	1785	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		63.00000	36	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		71370.00000	75425	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		350.00000	223	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		53634.00000	57589	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1426.00000	997	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		37047.00000	40701	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4875.00000	3762	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		23185.00000	26154	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		63926.00000	60000	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		688.00000	844	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		78922.00000	74914	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		325.00000	399	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		93813.00000	89765	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		157.00000	192	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		108468.00000	104397	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		49.00000	60	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.59300	7.52700		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		19696.00000	17555	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		21470.00000	23649	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		29435.00000	26766	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		14927.00000	16579	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		40706.00000	37597	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		10232.00000	11443	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		53439.00000	50003	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		7306.00000	8190	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		66773.00000	63097	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		5282.00000	5927	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		80429.00000	76581	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		3875.00000	4348	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		94216.00000	90245	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		2888.00000	3237	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		107562.00000	103468	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1742.00000	1967	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.60300	7.53400		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		25882.00000	23677	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		28066.00000	30275	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		35470.00000	32859	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		21728.00000	23531	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		46194.00000	43232	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		16825.00000	18277	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		58290.00000	55051	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		13589.00000	14764	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		70864.00000	67405	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		11119.00000	12074	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		83725.00000	80092	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		9217.00000	9999	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		96733.00000	92963	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		7739.00000	8384	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		108771.00000	104849	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5561.00000	6053	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.59000	7.53400		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		11652.00000	9553	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		14350.00000	16675	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		23040.00000	19905	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		6112.00000	7401	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		38130.00000	34251	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		2058.00000	2604	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		55280.00000	51028	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		535.00000	707	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1463.00000	1037	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		44918.00000	48915	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		4713.00000	3616	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		27534.00000	30861	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		73067.00000	68683	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		106.00000	145	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		90750.00000	86333	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		16.00000	22	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		108077.00000	103654	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2.00000	3	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.59900	7.54000		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		21463.00000	19210	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		24591.00000	26929	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		31809.00000	28944	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		15587.00000	17313	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		44341.00000	40929	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		9236.00000	10416	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		58626.00000	54776	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		5094.00000	5836	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		7872.00000	6772	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		51158.00000	54649	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		13511.00000	11868	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		36471.00000	39419	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		106738.00000	102256	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		539.00000	648	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		74121.00000	69958	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		2606.00000	3034	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		90300.00000	85935	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1233.00000	1460	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.60500	7.54400		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		27670.00000	25352	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		31059.00000	33417	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		37586.00000	34784	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		21906.00000	23780	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		49158.00000	45907	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		14862.00000	16287	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		62151.00000	58508	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		9681.00000	10714	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		13177.00000	11797	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		56115.00000	59411	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		19536.00000	17702	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		42460.00000	45302	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		76258.00000	72296	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		6044.00000	6757	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		91153.00000	86946	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3612.00000	4080	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		106524.00000	102141	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2064.00000	2357	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.56300	7.50700		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		42230.00000	38077	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		1990.00000	2517	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.57200	7.51300		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		48610.00000	44940	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		9339.00000	10537	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.57800	7.51700		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		53767.00000	50265	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		15298.00000	16763	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.52900	7.47500		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		44849.00000	40753	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		1790.00000	2245	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.53700	7.48000		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		51081.00000	47431	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		8859.00000	9962	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.54300	7.48400		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		56267.00000	52777	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		14808.00000	16182	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**