



# Daily MTM Report

Daily summary for 22/12/2005

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			7.00400	7.00500			0.00	0.00
R153 On 31/08/2010 Bond			7.38000	7.37000			0.00	0.00
R157 On 15/09/2015 Bond			7.56500	7.55500			0.00	0.00
R186 On 21/12/2026 Bond			7.19500	7.18000			0.00	0.00
R194 On 28/02/2008 Bond			7.27000	7.26000			0.00	0.00
R201 On 21/12/2014 Bond			7.53500	7.53000			0.00	0.00
R203 On 15/09/2017 Bond			7.55000	7.54000			0.00	0.00
R204 On 21/12/2018 Bond			7.52000	7.51500			0.00	0.00
R207 On 15/01/2020 Bond			7.48400	7.48100			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			236.01500	236.13500		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		67233.00000	66043	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		5883.00000	5893	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			240.24400	240.37000		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		105980.00000	104773	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		2280.00000	2333	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.58600	244.71800		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		149366.00000	148094	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2186.00000	2234	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			249.00900	249.14400		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		192825.00000	191506	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1385.00000	1416	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			7.36400	7.35500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.56600	7.55600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.14600	7.13000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.26300	7.25500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.53500	7.53100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.52900	7.52000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.51500	7.51100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.46200	7.46000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000	7.05000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.12000	7.12300		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		187.00000	181	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		498.00000	500	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.03700	7.03400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		799.00000	800	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		716.00000	709	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.14200	7.14500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1267.00000	1261	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		912.00000	913	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.22600	7.22300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1638.00000	1640	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1092.00000	1086	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.30100	7.29400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1295.00000	1301	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1799.00000	1788	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.36100	7.35600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1554.00000	1558	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1906.00000	1898	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.41700	7.41500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1773.00000	1774	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1981.00000	1977	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.50500	7.48600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2094.00000	2118	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2131.00000	2105	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.26000	7.25600		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3462.00000	3460	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3355.00000	3278	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.54800	7.53600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		3546.00000	3627	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12430.00000	12012	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.63600	7.63400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		2742.00000	2682	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		28278.00000	28071	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.66500	6.66600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.74800	6.74900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.86600	6.86900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.87500	6.87800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95000	6.95600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.03700	7.04600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98900	6.99600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04200	7.05000		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			7.09200	7.10000		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.39300	7.38300		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.40	Call		7317.00000	7014	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		6584.00000	6712	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6192.00000	5912	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		7616.00000	7766	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		8544.00000	8220	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		5661.00000	5768	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1671.00000	1542	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		16131.00000	16432	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4264.00000	4033	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		10013.00000	10213	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		17734.00000	17328	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		2047.00000	2072	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		19504.00000	19090	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		1699.00000	1717	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9869.00000	9526	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		4840.00000	4928	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		27001.00000	26571	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		775.00000	776	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		36950.00000	36515	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		303.00000	299	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1261.00000	1154	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		17911.00000	18235	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		289.00000	254	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		27963.00000	28359	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		47070.00000	46635	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		118.00000	115	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		57189.00000	56756	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		47.00000	45	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		67238.00000	66806	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		19.00000	18	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2170.00000	2016	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		14445.00000	14722	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2765.00000	2586	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		12859.00000	13111	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3462.00000	3256	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		11381.00000	11607	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		11286.00000	10927	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		4116.00000	4187	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12789.00000	12415	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		3482.00000	3539	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		14369.00000	13982	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		2931.00000	2975	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		16020.00000	15623	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		2455.00000	2489	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		5174.00000	4918	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		8758.00000	8933	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		21321.00000	20902	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		1405.00000	1417	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		23181.00000	22757	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		1157.00000	1164	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		25076.00000	24649	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		949.00000	952	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.40000	7.38900		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15488.00000	15189	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		10960.00000	11110	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10500.00000	10256	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		16201.00000	16407	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21657.00000	21309	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		7009.00000	7110	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28878.00000	28491	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		4218.00000	4281	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		36945.00000	36531	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2380.00000	2416	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4020.00000	3887	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		30512.00000	30830	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6709.00000	6523	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		22750.00000	23014	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		45619.00000	45188	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1255.00000	1274	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		54677.00000	54236	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		617.00000	625	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		63935.00000	63488	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		282.00000	285	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		73263.00000	72815	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		119.00000	121	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.40200	7.38900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17952.00000	17643	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		13672.00000	13865	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12455.00000	12198	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		17843.00000	18088	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		24283.00000	23929	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		10433.00000	10582	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31276.00000	30886	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		7954.00000	8066	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7950.00000	7751	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		23106.00000	23409	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		39068.00000	38651	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		6371.00000	6456	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47152.00000	46715	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5174.00000	5240	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		55426.00000	54973	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4261.00000	4311	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63814.00000	63350	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3556.00000	3594	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.57600	7.56600		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		11061.00000	10536	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		16665.00000	16987	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		23321.00000	22602	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		7855.00000	7983	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		39398.00000	38581	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		3289.00000	3319	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		57714.00000	56864	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		1378.00000	1375	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		126.00000	106	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		71596.00000	72422	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		779.00000	690	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		49841.00000	50598	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3757.00000	3479	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		30867.00000	31435	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		76724.00000	75868	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		566.00000	557	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		95817.00000	94963	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		236.00000	229	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		114716.00000	113865	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		100.00000	95	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		133297.00000	132449	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		25.00000	23	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.58800	7.57800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		20398.00000	19929	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		26871.00000	27229	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		32254.00000	31671	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		18122.00000	18366	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		46325.00000	45655	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		11996.00000	12152	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		62414.00000	61684	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		8286.00000	8383	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		96686.00000	95893	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		4122.00000	4156	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5252.00000	5048	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		54198.00000	54822	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		11340.00000	11004	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		38836.00000	39327	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		79322.00000	78554	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		5785.00000	5844	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		114211.00000	113403	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		2992.00000	3011	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		131225.00000	130406	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1715.00000	1724	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.59700	7.58600		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		28174.00000	27683	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		35145.00000	35543	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		39974.00000	39392	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		26809.00000	27116	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		53322.00000	52666	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		20412.00000	20644	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		68509.00000	67795	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		16234.00000	16409	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10707.00000	10429	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		59158.00000	59769	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		18349.00000	17962	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		45856.00000	46358	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		84365.00000	83608	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		13100.00000	13232	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		100647.00000	99858	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		10757.00000	10856	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		117095.00000	116282	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		8938.00000	9013	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		132378.00000	131542	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6302.00000	6355	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.19700	7.18200		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		23468.00000	22084	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		14298.00000	14945	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		47243.00000	45445	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		5154.00000	5386	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		75407.00000	73438	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		1607.00000	1669	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		104879.00000	102861	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		527.00000	540	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		167.00000	132	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		97574.00000	99570	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1439.00000	1223	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		61958.00000	63773	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		7930.00000	7182	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		32943.00000	34226	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		133974.00000	131944	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		176.00000	177	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		162244.00000	160212	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		61.00000	61	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		189575.00000	187544	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		23.00000	22	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		215955.00000	213924	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4.00000	4	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.19600	7.18000		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		37481.00000	36171	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		28105.00000	28948	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		59141.00000	57531	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		17070.00000	17611	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		83746.00000	81925	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		10170.00000	10501	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		110448.00000	108499	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		6509.00000	6712	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3529.00000	3264	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		99941.00000	101827	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		8799.00000	8262	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		68607.00000	70222	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		20355.00000	19424	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		44920.00000	46141	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		137496.00000	135469	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		4286.00000	4411	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		164345.00000	162271	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		2910.00000	2988	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		190697.00000	188595	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		2038.00000	2088	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		215972.00000	213846	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1049.00000	1075	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.19300	7.17700		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		47457.00000	46192	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		37747.00000	38619	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		68681.00000	67180	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		26500.00000	27136	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		92114.00000	90431	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		18636.00000	19091	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		117711.00000	115904	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		14061.00000	14392	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		15742.00000	15082	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		74707.00000	76184	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		29454.00000	28478	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		53441.00000	54602	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		143654.00000	141760	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		10909.00000	11152	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		169466.00000	167510	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		8657.00000	8839	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		194933.00000	192934	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		7049.00000	7187	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		218585.00000	216540	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		4572.00000	4665	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		242132.00000	240055	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2899.00000	2959	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.28800	7.27700		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2581.00000	2448	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		3105.00000	3187	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5637.00000	5455	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1316.00000	1347	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		9615.00000	9409	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		476.00000	484	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		14101.00000	13888	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		174.00000	175	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		20206.00000	20419	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		17.00000	14	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		15257.00000	15468	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		139.00000	121	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		10445.00000	10640	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		810.00000	744	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		6210.00000	6358	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		18748.00000	18533	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		61.00000	60	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		23440.00000	23226	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		22.00000	22	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		28129.00000	27915	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		8.00000	8	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		32798.00000	32584	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		2.00000	1	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.28700	7.27400		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4094.00000	3970	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		4507.00000	4606	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6745.00000	6588	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2867.00000	2933	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9906.00000	9724	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1760.00000	1802	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13465.00000	13267	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1075.00000	1100	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		167.00000	155	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		17981.00000	18192	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		446.00000	419	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		13874.00000	14071	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1037.00000	986	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10102.00000	10275	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2116.00000	2031	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		6843.00000	6982	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		17323.00000	17115	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		711.00000	726	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		21284.00000	21069	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		473.00000	482	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		25315.00000	25097	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		328.00000	333	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		29369.00000	29149	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		228.00000	231	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.27100	7.25500		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5427.00000	5296	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5502.00000	5610	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7767.00000	7612	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4118.00000	4202	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10429.00000	10253	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3074.00000	3137	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13339.00000	13147	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2297.00000	2344	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2246.00000	2170	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9823.00000	9986	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3482.00000	3380	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7299.00000	7435	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16525.00000	16322	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1814.00000	1849	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19838.00000	19627	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1475.00000	1502	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23200.00000	22982	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1202.00000	1223	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26624.00000	26401	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1010.00000	1026	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.54400	7.53900		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		10187.00000	9897	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		12803.00000	12849	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		20204.00000	19850	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		6189.00000	6170	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		33006.00000	32636	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		2689.00000	2653	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		47465.00000	47100	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1167.00000	1136	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		27.00000	23	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		72607.00000	72938	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		194.00000	173	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		54751.00000	55065	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		963.00000	891	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		37858.00000	38121	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3856.00000	3677	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		23440.00000	23595	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		62466.00000	62111	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		501.00000	481	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		77539.00000	77192	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		215.00000	203	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		92476.00000	92134	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		94.00000	88	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		107171.00000	106834	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		25.00000	23	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.55600	7.55100		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18410.00000	18178	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		21757.00000	21853	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		27953.00000	27679	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		15019.00000	15072	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39100.00000	38797	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		10199.00000	10224	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		51760.00000	51438	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		7201.00000	7207	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		65060.00000	64728	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		5144.00000	5139	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		78706.00000	78369	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		3727.00000	3717	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		92497.00000	92157	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		2743.00000	2730	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		105876.00000	105537	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1629.00000	1618	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.56600	7.56000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24649.00000	24403	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		28499.00000	28637	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		34075.00000	33791	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		21999.00000	22099	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		44675.00000	44361	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		16972.00000	17043	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		56678.00000	56342	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		13643.00000	13691	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69188.00000	68835	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		11109.00000	11140	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		82004.00000	81639	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		9163.00000	9182	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		94983.00000	94609	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		7655.00000	7665	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		107019.00000	106639	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5475.00000	5479	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.55800	7.54800		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		10202.00000	9708	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		14008.00000	14305	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		21446.00000	20769	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		5626.00000	5739	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		36682.00000	35915	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		1719.00000	1742	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		54024.00000	53234	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		387.00000	388	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		999.00000	894	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		45562.00000	46247	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3732.00000	3460	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		27661.00000	28180	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		71917.00000	71125	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		63.00000	62	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		89633.00000	88842	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		7.00000	7	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		106967.00000	106177	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1.00000	1	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.56800	7.55700		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		20245.00000	19754	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		24699.00000	25065	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		30437.00000	29832	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		15541.00000	15792	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		42891.00000	42192	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		9112.00000	9270	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		57160.00000	56392	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		4954.00000	5044	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		7123.00000	6870	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		51735.00000	52338	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		12511.00000	12143	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		36796.00000	37284	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		105363.00000	104515	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		489.00000	498	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		72677.00000	71866	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		2488.00000	2534	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		88892.00000	88056	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1151.00000	1172	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.57400	7.56300		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		26509.00000	26036	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		31357.00000	31729	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		36285.00000	35725	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		22065.00000	22349	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		47756.00000	47118	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		14919.00000	15126	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		60684.00000	59983	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		9673.00000	9816	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		12373.00000	12080	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		56770.00000	57321	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18544.00000	18163	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		42928.00000	43391	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		74759.00000	74009	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		6004.00000	6097	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		89644.00000	88857	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3562.00000	3620	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		105019.00000	104209	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2018.00000	2052	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.52700	7.52200		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		40636.00000	40193	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		1652.00000	1627	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.53600	7.53000		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		47065.00000	46623	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		9200.00000	9254	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.54200	7.53700		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		52208.00000	51863	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		15370.00000	15433	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.48900	7.48600		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		43565.00000	43271	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		1435.00000	1395	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.49800	7.49400		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		49704.00000	49379	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		8652.00000	8661	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.50400	7.50000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		54909.00000	54615	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		14773.00000	14808	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,385.00</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**

**2,385.00**