



# Daily MTM Report

Daily summary for 09/01/2006

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			6.95500	6.97300			0.00	0.00
R153 On 31/08/2010 Bond			7.18500	7.20000			0.00	0.00
R157 On 15/09/2015 Bond			7.35500	7.37000			0.00	0.00
R186 On 21/12/2026 Bond			7.02000	7.03000			0.00	0.00
R194 On 28/02/2008 Bond			7.03000	7.06000			0.00	0.00
R201 On 21/12/2014 Bond			7.34000	7.35000			0.00	0.00
R203 On 15/09/2017 Bond			7.33000	7.34000			0.00	0.00
R204 On 21/12/2018 Bond			7.31000	7.32000			0.00	0.00
R207 On 15/01/2020 Bond			7.28000	7.29100			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			238.43900	238.27100		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		83870.00000	85185	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		1160.00000	795	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.67100	242.50400		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		125845.00000	127411	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		805.00000	701	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.97600	246.80900		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		169134.00000	170715	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1044.00000	955	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			251.30600	251.14500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		212177.00000	213734	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		727.00000	674	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			7.18600	7.19800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.35900	7.37400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.97400	6.98400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.05800	7.08300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.34000	7.35000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.31600	7.32500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.30500	7.31500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.26600	7.27700		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			7.08400	7.08700		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		102.00000	88	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		501.00000	495	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.79000	6.82200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		513.00000	474	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		950.00000	988	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.82000	6.85300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		871.00000	829	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1232.00000	1270	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.88700	6.91200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1208.00000	1173	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1424.00000	1450	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.01400	7.04800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1015.00000	977	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2122.00000	2168	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.13000	7.14800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1301.00000	1277	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2163.00000	2183	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.17400	7.20600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1512.00000	1474	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2232.00000	2272	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.19300	7.25900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1786.00000	1704	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2421.00000	2513	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.00900	7.03900		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		1184.00000	911	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		5109.00000	5401	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.33900	7.35900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		885.00000	636	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		17193.00000	17788	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.42800	7.45000		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		375.00000	225	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		39058.00000	40493	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.69300	6.55300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.79300	6.65400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93100	6.79600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89300	6.82800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.95300	6.90100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.00500	6.96800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94700	6.93100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.98100	6.97300		0.00	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			7.19000	7.20500		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.20	Call		5208.00000	5234	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		5425.00000	4799	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		6400.00000	6470	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		4447.00000	3865	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		7724.00000	7845	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		3606.00000	3075	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		9172.00000	9347	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		2893.00000	2416	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		10732.00000	10962	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		2297.00000	1876	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		12391.00000	12676	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		1806.00000	1439	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2472.00000	2413	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		9230.00000	8518	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		23740.00000	24276	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		351.00000	235	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		25766.00000	26326	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		260.00000	168	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		14137.00000	14475	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		1406.00000	1092	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		34000.00000	34620	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		73.00000	41	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		44365.00000	45008	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		16.00000	8	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1836.00000	1766	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		10783.00000	10062	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		334.00000	287	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		20306.00000	19607	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		54657.00000	55307	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		4.00000	1	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		64845.00000	65496	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1.00000	0	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		74922.00000	75573	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		3244.00000	3203	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		7816.00000	7124	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		4155.00000	4143	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		6548.00000	5884	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		15956.00000	16343	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		1084.00000	819	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		17837.00000	18269	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		828.00000	608	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		19767.00000	20239	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	7.65	Put		627.00000	447	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		21738.00000	22244	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		471.00000	325	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		27809.00000	28390	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		191.00000	119	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		29865.00000	30462	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		139.00000	84	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		31930.00000	32540	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		101.00000	59	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.18800	7.20400		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		13352.00000	13546	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		11458.00000	10992	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19329.00000	19620	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		7206.00000	6837	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		26475.00000	26865	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		4232.00000	3963	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		34565.00000	35044	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2310.00000	2129	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		43327.00000	43876	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1167.00000	1057	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		5247.00000	5297	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		24144.00000	23535	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		8665.00000	8776	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		17110.00000	16562	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52503.00000	53101	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		544.00000	482	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		61888.00000	62517	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		233.00000	202	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71340.00000	71985	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		92.00000	77	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		80772.00000	81426	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		33.00000	27	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.18500	7.20100		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		15468.00000	15694	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13561.00000	13164	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21678.00000	21966	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		10104.00000	9768	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		28649.00000	28993	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7505.00000	7226	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		36193.00000	36587	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5577.00000	5348	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		10214.00000	10377	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		18075.00000	17615	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		44394.00000	44824	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4402.00000	4209	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	8.50	Call		52804.00000	53263	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3531.00000	3368	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		61336.00000	61819	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2877.00000	2737	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69932.00000	70434	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2379.00000	2258	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.36000	7.37500		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.25	Call		5897.00000	5796	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		16705.00000	15312	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		17075.00000	17370	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		6378.00000	5381	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		33670.00000	34479	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		1903.00000	1421	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		52873.00000	53997	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		462.00000	295	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		72753.00000	73992	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		114.00000	62	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		123.00000	93	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		55291.00000	53970	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1097.00000	982	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		33856.00000	32450	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		92487.00000	93763	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		28.00000	13	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		111890.00000	113177	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		7.00000	3	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		130920.00000	132210	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		2.00000	1	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		149574.00000	150865	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.36700	7.38200		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		27457.00000	27914	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		17587.00000	16782	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		41522.00000	42164	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		11047.00000	10427	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		57481.00000	58287	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6808.00000	6353	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		74932.00000	75854	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4460.00000	4121	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		110932.00000	112006	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		2025.00000	1837	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		7929.00000	8056	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		40532.00000	39398	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		16088.00000	16362	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		27241.00000	26254	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	8.50	Call		92847.00000	93857	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2966.00000	2715	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		128977.00000	130097	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1414.00000	1273	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		146588.00000	147765	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		735.00000	651	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.37200	7.38800		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		35358.00000	35877	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		26208.00000	25414	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		48714.00000	49362	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		19427.00000	18761	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		63429.00000	64192	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		14396.00000	13846	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		79666.00000	80517	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		11269.00000	10807	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		14543.00000	14800	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		46873.00000	45816	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		23857.00000	24242	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		35242.00000	34314	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		96360.00000	97282	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8973.00000	8582	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		113302.00000	114280	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7290.00000	6955	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		130280.00000	131305	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		6001.00000	5712	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		146269.00000	147365	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4072.00000	3855	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.02000	7.03000		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		12140.00000	11982	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		16311.00000	14764	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		34395.00000	34926	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		4382.00000	3525	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		63777.00000	64893	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		845.00000	573	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		94770.00000	96100	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		127.00000	70	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		125217.00000	126593	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		21.00000	10	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		148.00000	107	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		76712.00000	75283	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1983.00000	1770	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		41659.00000	40058	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		154644.00000	156030	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		4.00000	1	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	8.50	Call		183026.00000	184414	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		1.00000	0	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		210396.00000	211784	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		236794.00000	238182	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.01700	7.02700		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		27582.00000	27886	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		31309.00000	30235	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		48236.00000	48792	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		18022.00000	17199	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		72964.00000	73759	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		10054.00000	9470	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		99917.00000	100905	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5503.00000	5112	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		128094.00000	129202	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3317.00000	3046	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		5211.00000	5212	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		80785.00000	79406	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12680.00000	12786	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		51651.00000	50378	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		156120.00000	157309	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2072.00000	1882	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		183617.00000	184861	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1344.00000	1209	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		210402.00000	211682	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		905.00000	806	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		236178.00000	237504	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		417.00000	364	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.01300	7.02300		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		37597.00000	38005	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		40750.00000	39788	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		58262.00000	58846	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		27718.00000	26932	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		81790.00000	82537	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18775.00000	18152	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		107084.00000	107968	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12772.00000	12287	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		133952.00000	134930	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9469.00000	9077	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		21108.00000	21349	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		59239.00000	58110	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		160826.00000	161874	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7246.00000	6925	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		187330.00000	188432	13.86	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	Put		5687.00000	5420	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		213311.00000	214454	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4593.00000	4366	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		237695.00000	238906	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2848.00000	2690	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		261790.00000	263052	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1723.00000	1615	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.03400	7.06500		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1561.00000	1700	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2832.00000	2365	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4498.00000	4860	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		893.00000	649	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8661.00000	9184	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		210.00000	127	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		13306.00000	13892	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		38.00000	18	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		18064.00000	18665	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		7.00000	3	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		16075.00000	15469	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		25.00000	23	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		11135.00000	10527	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		268.00000	282	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		6443.00000	5852	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		22818.00000	23423	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		1.00000	0	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		27548.00000	28154	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		32251.00000	32857	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		36926.00000	37532	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.00700	7.04100		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3462.00000	3698	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4171.00000	3819	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6096.00000	6432	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2491.00000	2238	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9333.00000	9751	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1436.00000	1267	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12961.00000	13442	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		797.00000	689	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16853.00000	17374	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		444.00000	377	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		324.00000	353	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	6.25	Put		14119.00000	13560	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		825.00000	894	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10234.00000	9716	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1809.00000	1949	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6857.00000	6408	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20908.00000	21452	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		278.00000	233	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25004.00000	25563	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		175.00000	145	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29122.00000	29690	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		117.00000	96	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33237.00000	33811	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		78.00000	63	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			6.96700	7.00600		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4944.00000	5206	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5034.00000	4711	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7301.00000	7628	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3649.00000	3391	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10009.00000	10392	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2634.00000	2431	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12982.00000	13410	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1901.00000	1743	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16145.00000	16609	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1377.00000	1255	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3307.00000	3501	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7157.00000	6765	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19510.00000	19998	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1072.00000	974	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22954.00000	23460	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		864.00000	785	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26422.00000	26942	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		698.00000	632	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29924.00000	30454	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		584.00000	528	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.34400	7.35400		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		5655.00000	5437	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		12754.00000	11856	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		14893.00000	14887	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		5025.00000	4339	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		28087.00000	28408	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		1588.00000	1229	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		43218.00000	43762	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		416.00000	280	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		58892.00000	59526	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	8.25	Put		110.00000	64	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		15.00000	9	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		60111.00000	59425	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		185.00000	138	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		42258.00000	41532	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1269.00000	1112	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		25679.00000	24843	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		74478.00000	75143	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		29.00000	14	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		89815.00000	90491	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8.00000	3	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		104868.00000	105547	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		2.00000	1	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		119630.00000	120310	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.35100	7.36200		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		23822.00000	24015	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		14698.00000	14159	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		34933.00000	35232	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9528.00000	9095	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		47443.00000	47842	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		6072.00000	5739	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		61114.00000	61588	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		4083.00000	3825	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		75177.00000	75711	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2789.00000	2591	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		89391.00000	89970	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1940.00000	1787	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		103602.00000	104215	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1376.00000	1258	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		117466.00000	118124	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		748.00000	674	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.35900	7.36900		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		30170.00000	30354	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		21702.00000	21237	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		40716.00000	40962	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		16322.00000	15918	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		52308.00000	52612	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12287.00000	11942	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		65083.00000	65434	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9731.00000	9431	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		78218.00000	78608	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7822.00000	7561	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		91540.00000	91963	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6381.00000	6154	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	9.00	Call		104926.00000	105376	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5281.00000	5081	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		117508.00000	118003	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3646.00000	3491	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.33400	7.34400		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		6337.00000	6119	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		13963.00000	12937	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		17104.00000	17210	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		4607.00000	3905	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		33100.00000	33642	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		976.00000	711	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		51392.00000	52147	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		125.00000	73	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		69950.00000	70752	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		9.00000	4	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1507.00000	1325	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		29766.00000	28776	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		88158.00000	88965	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		105930.00000	106738	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		123271.00000	124078	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.33800	7.34800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		17691.00000	17782	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		25524.00000	24818	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		27722.00000	27938	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		15723.00000	15143	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		40286.00000	40649	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		8936.00000	8503	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		54889.00000	55394	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		4657.00000	4366	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		70873.00000	71494	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		2214.00000	2039	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		10359.00000	10366	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		38518.00000	37728	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		121460.00000	122237	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		133.00000	114	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		87599.00000	88301	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		957.00000	863	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		104569.00000	105320	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		375.00000	330	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.34200	7.35200		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		24450.00000	24616	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	7.25	Put		32478.00000	31860	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		34161.00000	34417	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		22654.00000	22126	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		45711.00000	46065	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		15134.00000	14705	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		58851.00000	59305	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		9659.00000	9329	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		73244.00000	73788	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		5877.00000	5638	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16682.00000	16775	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44723.00000	44032	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		88516.00000	89135	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3404.00000	3240	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		104312.00000	104990	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1874.00000	1769	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		120337.00000	121057	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		980.00000	916	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.31300	7.32300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		55939.00000	56744	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		119.00000	68	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.31700	7.32800		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		59488.00000	60104	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		4756.00000	4442	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.32200	7.33200		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		63776.00000	64264	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		10045.00000	9700	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.28300	7.29300		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		58714.00000	59534	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		100.00000	56	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.28700	7.29800		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		62098.00000	62736	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4490.00000	4188	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.29200	7.30200		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		66400.00000	66906	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		9729.00000	9389	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,374.00</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**

**2,374.00**