



Daily MTM Report

Daily summary for 10/11/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.22000	7.22000			0.00	0.00
R153 On 31/08/2010 Bond			7.80000	7.79000			0.00	0.00
R157 On 15/09/2015 Bond			8.01500	8.00500			0.00	0.00
R186 On 21/12/2026 Bond			7.70500	7.69500			0.00	0.00
R194 On 28/02/2008 Bond			7.64000	7.62000			0.00	0.00
R201 On 21/12/2014 Bond			7.99000	7.98000			0.00	0.00
R203 On 15/09/2017 Bond			7.99000	7.98000			0.00	0.00
R204 On 21/12/2018 Bond			7.97000	7.96000			0.00	0.00
R207 On 15/01/2020 Bond			7.94700	7.93600			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 02/02/2006 jGovi			230.66000	230.78300		8.06	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		39795.00000	38920	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		31965.00000	32320	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			234.97900	235.09200		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		63796.00000	62885	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		12876.00000	13095	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			239.43700	239.53200		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		104318.00000	103477	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		8998.00000	9107	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			244.01200	244.08400		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		146096.00000	145419	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		5256.00000	5299	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18200	7.18100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.77000	7.76200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.01600	8.00600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.64600	7.63700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.60100	7.58400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.93300	7.92400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.96600	7.95700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.92100	7.91200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.90600	7.89700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.13600	7.13600		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.37900	7.29800		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		510.00000	621	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		392.00000	306	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.58200	7.56300		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1724.00000	1756	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		346.00000	332	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.72800	7.71100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2245.00000	2273	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		505.00000	492	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.83000	7.81000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2636.00000	2669	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		655.00000	639	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.92200	7.90300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2150.00000	2176	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1165.00000	1145	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.99100	7.98200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2445.00000	2456	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1266.00000	1256	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.98600	7.90800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2479.00000	2590	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1482.00000	1402	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.02300	8.01000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2911.00000	2930	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1571.00000	1556	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.79800	7.76600		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		10985.00000	11432	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1441.00000	1300	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			8.05600	8.03200		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		16750.00000	17364	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5187.00000	4825	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.12400	8.10100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		19128.00000	19931	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		12232.00000	11473	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.68600	6.69100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.80700	6.81800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.99700	7.00500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95600	6.95800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.05100	7.05200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.14500	7.14800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.08200	7.08600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.17300	7.17600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/07/2006 jRod			7.28300	7.28600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.23500	7.23600		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.84300	7.83300		4.47	0.00	266.00
R153 On 02/02/2006 Bond Future	7.75	Call		8647.00000	8399	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		12159.00000	12333	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		14623.00000	14306	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		7596.00000	7702	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22201.00000	21836	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		4753.00000	4811	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		531.00000	493	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		36379.00000	36764	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		4359.00000	4190	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18528.00000	18782	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1766.00000	1673	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		26714.00000	27043	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		157.00000	143	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		47029.00000	47438	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		30707.00000	30313	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		2954.00000	2982	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		39783.00000	39372	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1840.00000	1851	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		49176.00000	48756	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1155.00000	1158	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.85900	7.85000		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		12914.00000	12706	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		16932.00000	17084	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		17965.00000	17719	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		11971.00000	12085	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		24010.00000	23730	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		8111.00000	8191	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2147.00000	2084	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		47305.00000	47602	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3634.00000	3541	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		38341.00000	38608	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5829.00000	5700	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		30195.00000	30427	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8884.00000	8717	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		23022.00000	23215	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		30950.00000	30643	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		5251.00000	5305	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		38635.00000	38308	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3241.00000	3274	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		46890.00000	46548	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1902.00000	1921	4.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 04/05/2006 Bond Future	9.25	Call		55539.00000	55188	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1060.00000	1070	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.86700	7.86000		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		15765.00000	15608	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		19945.00000	20053	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		21314.00000	21133	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		16022.00000	16106	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4191.00000	4119	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		37376.00000	37569	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7127.00000	7026	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		30544.00000	30708	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		11003.00000	10872	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		24752.00000	24886	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		27927.00000	27726	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		13258.00000	13323	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		35026.00000	34809	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11077.00000	11125	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		42482.00000	42254	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		9347.00000	9383	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		50196.00000	49958	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		7967.00000	7994	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			8.04900	8.03800		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		19095.00000	18544	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		22196.00000	22541	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		31516.00000	30831	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		14389.00000	14600	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		10149.00000	9760	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		33894.00000	34401	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		79.00000	70	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		110759.00000	111646	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		334.00000	303	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		88605.00000	89470	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1463.00000	1362	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		67783.00000	68578	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4418.00000	4191	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		49232.00000	49901	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		46153.00000	45376	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		9206.00000	9325	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		62266.00000	61431	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		5895.00000	5956	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		79192.00000	78324	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		3786.00000	3814	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		96033.00000	95146	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		1971.00000	1980	9.66	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future			8.06700	8.05800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		26651.00000	26223	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		31279.00000	31568	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		38918.00000	38411	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		23748.00000	23957	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		67553.00000	66941	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		13947.00000	14051	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		1982.00000	1904	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		89886.00000	90525	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4869.00000	4718	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		71323.00000	71889	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9792.00000	9551	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		55223.00000	55699	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		17074.00000	16736	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		41900.00000	42278	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		52681.00000	52114	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		18102.00000	18251	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		83126.00000	82481	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		10866.00000	10936	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		97896.00000	97225	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		7344.00000	7390	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			8.08100	8.07200		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		34216.00000	33806	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		39831.00000	40121	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		46566.00000	46096	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		32818.00000	33047	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5019.00000	4895	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		91997.00000	92572	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9522.00000	9329	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		75556.00000	76062	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		15890.00000	15622	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		61388.00000	61820	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		24188.00000	23846	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		49550.00000	49907	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		60034.00000	59515	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		27296.00000	27476	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		74342.00000	73784	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		22979.00000	23120	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		89149.00000	88560	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		19518.00000	19628	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		102372.00000	101756	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		14823.00000	14907	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.71700	7.70700		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		30340.00000	29504	11.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	7.75	Put		24970.00000	25386	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		50716.00000	49692	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		14793.00000	15021	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		15378.00000	14795	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		41718.00000	42387	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		41.00000	35	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		165877.00000	167124	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		261.00000	234	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		129210.00000	130435	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1636.00000	1515	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		95079.00000	96209	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		6032.00000	5713	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		65291.00000	66224	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		74070.00000	72931	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		8702.00000	8815	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		98908.00000	97706	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		5155.00000	5205	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		124229.00000	122996	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		3106.00000	3125	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		148957.00000	147709	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		1435.00000	1439	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.72000	7.71100		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		42082.00000	41374	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		37243.00000	37654	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		62082.00000	61248	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		26880.00000	27165	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		774.00000	732	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		165923.00000	167000	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2155.00000	2057	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		130700.00000	131721	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		6334.00000	6114	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		99637.00000	100536	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		14167.00000	13785	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		73529.00000	74266	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		26192.00000	25639	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		52858.00000	53424	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		84102.00000	83176	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		19629.00000	19823	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		107262.00000	106272	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		14564.00000	14694	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		130926.00000	129893	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11005.00000	11090	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		153192.00000	152126	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7007.00000	7059	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.72100	7.71200		11.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.75	Call		51640.00000	50956	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		46956.00000	47384	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		71867.00000	71080	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		37011.00000	37336	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		5075.00000	4918	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		132834.00000	133789	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11491.00000	11211	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		104272.00000	105103	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		21528.00000	21106	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		80612.00000	81302	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		35058.00000	34498	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		61671.00000	62223	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		93626.00000	92760	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		29675.00000	29920	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		116182.00000	115256	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		24167.00000	24353	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		139138.00000	138167	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		20048.00000	20189	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		159626.00000	158616	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		14407.00000	14509	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		180610.00000	179571	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		10171.00000	10243	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.70200	7.68000		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5100.00000	4844	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		3754.00000	3921	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8406.00000	8088	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		2272.00000	2377	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1124.00000	1025	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9442.00000	9765	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		27999.00000	28422	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		14.00000	11	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23046.00000	23467	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		69.00000	58	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18166.00000	18579	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		350.00000	309	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		13543.00000	13925	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2685.00000	2507	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		6156.00000	6402	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12239.00000	11878	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		1345.00000	1407	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16429.00000	16042	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		804.00000	839	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20805.00000	20402	2.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future	8.75	Put		477.00000	497	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25220.00000	24806	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		216.00000	225	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.71400	7.69200		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5953.00000	5740	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		4965.00000	5127	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8718.00000	8463	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3486.00000	3605	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		67.00000	60	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		25038.00000	25406	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		180.00000	163	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		20765.00000	21123	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		429.00000	394	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		16652.00000	16993	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		920.00000	856	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		12805.00000	13116	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2024.00000	1913	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		9594.00000	9858	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3716.00000	3552	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		6995.00000	7207	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12000.00000	11712	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2546.00000	2633	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15517.00000	15205	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1864.00000	1926	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		19228.00000	18899	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1399.00000	1445	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		23036.00000	22695	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1053.00000	1087	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.70700	7.68700		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7052.00000	6885	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		6120.00000	6249	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9449.00000	9257	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4829.00000	4934	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1189.00000	1136	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		15188.00000	15431	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1917.00000	1841	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		12156.00000	12376	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3243.00000	3136	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		9741.00000	9929	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4967.00000	4828	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		7740.00000	7898	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12234.00000	12022	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3945.00000	4029	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		15229.00000	15002	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3288.00000	3357	2.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Call		18325.00000	18084	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2749.00000	2805	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		21541.00000	21290	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2349.00000	2395	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			8.01900	8.00900		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16841.00000	16418	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		17422.00000	17644	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		26844.00000	26331	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		11444.00000	11576	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9416.00000	9104	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		26300.00000	26633	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		29.00000	26	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		103507.00000	104149	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		126.00000	114	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		85582.00000	86214	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		450.00000	415	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		68243.00000	68853	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1652.00000	1555	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		52134.00000	52681	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4430.00000	4235	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		37945.00000	38395	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		38518.00000	37945	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		7452.00000	7523	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		51258.00000	50647	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		4832.00000	4866	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		64641.00000	64008	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		3157.00000	3170	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		77930.00000	77288	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1683.00000	1685	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			8.03700	8.02800		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		23591.00000	23238	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		25360.00000	25575	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		33423.00000	33013	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		19534.00000	19691	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		9587.00000	9373	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		43603.00000	43958	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		15749.00000	15463	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		33484.00000	33767	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		44371.00000	43916	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		15123.00000	15236	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		56110.00000	55622	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		11800.00000	11879	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		68380.00000	67866	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		9294.00000	9349	10.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.25	Call		79995.00000	79462	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		6417.00000	6452	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			8.05200	8.04400		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		29504.00000	29200	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		32224.00000	32413	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		39385.00000	39040	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26772.00000	26921	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		14575.00000	14367	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		48847.00000	49132	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		21385.00000	21126	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		39731.00000	39966	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		50089.00000	49712	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		22432.00000	22548	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		61389.00000	60985	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		18970.00000	19060	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		73100.00000	72676	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		16195.00000	16264	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		83539.00000	83097	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		12417.00000	12469	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			8.01600	8.00600		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16083.00000	15610	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		16537.00000	16819	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		26881.00000	26283	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		8661.00000	8818	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		486.00000	447	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		80466.00000	81182	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1499.00000	1403	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		60844.00000	61504	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3867.00000	3673	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		43090.00000	43651	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8481.00000	8153	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		28078.00000	28505	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		40416.00000	39733	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		3979.00000	4051	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		55796.00000	55067	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		1587.00000	1614	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		72095.00000	71347	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		545.00000	553	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			8.03000	8.02000		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		24050.00000	23607	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		25541.00000	25842	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		33957.00000	33430	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		17021.00000	17238	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3337.00000	3220	8.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 04/05/2006 Bond Future	7.00	Put		83217.00000	83845	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6042.00000	5860	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		65597.00000	66159	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10200.00000	9939	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		49924.00000	50406	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		16137.00000	15786	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		36510.00000	36903	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		73249.00000	72557	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		3644.00000	3697	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		45687.00000	45089	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		10768.00000	10914	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		58919.00000	58266	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		6447.00000	6538	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.03900	8.03100		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		29267.00000	28917	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		31545.00000	31781	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		38742.00000	38337	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		22845.00000	23027	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6489.00000	6357	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		86000.00000	86455	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10078.00000	9898	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		69576.00000	69982	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		14973.00000	14738	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		54935.00000	55287	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		21340.00000	21047	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		42233.00000	42527	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		49656.00000	49204	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		16014.00000	16148	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		61818.00000	61326	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		10850.00000	10944	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		74983.00000	74460	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		7096.00000	7159	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.99200	7.98200		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		18122.00000	17608	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		16691.00000	16972	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			8.00500	7.99600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		26524.00000	26087	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		26210.00000	26479	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.01500	8.00600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		32171.00000	31753	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		32636.00000	32916	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.96600	7.95500		9.73	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/02/2006 Bond Future	8.00	Call		19537.00000	18960	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		15949.00000	16251	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.97900	7.96800		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		27962.00000	27429	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		25436.00000	25772	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.98800	7.97900		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		33675.00000	33245	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		32034.00000	32308	10.20	0.00	0.00

Total for Derivatives:							0.00	2,201.00
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Grand Total:							0.00	2,201.00
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