



# Daily MTM Report

Daily summary for 06/12/2005

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			7.09400	7.10100			0.00	0.00
R153 On 31/08/2010 Bond			7.42000	7.48000			0.00	0.00
R157 On 15/09/2015 Bond			7.61000	7.64500			0.00	0.00
R186 On 21/12/2026 Bond			7.27500	7.30000			0.00	0.00
R194 On 28/02/2008 Bond			7.31500	7.38000			0.00	0.00
R201 On 21/12/2014 Bond			7.56500	7.60500			0.00	0.00
R203 On 15/09/2017 Bond			7.59000	7.62500			0.00	0.00
R204 On 21/12/2018 Bond			7.57000	7.60500			0.00	0.00
R207 On 15/01/2020 Bond			7.54500	7.57800			0.00	0.00

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

## Derivatives

GOVI On 02/02/2006 jGovi			235.39600	234.91000		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		60764.00000	64250	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		11664.00000	10290	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			239.71400	239.22900		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		96237.00000	100556	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		3947.00000	3416	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.13500	243.66300		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		139893.00000	144256	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		3263.00000	2906	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.62200	248.17600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		183725.00000	187988	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1965.00000	1768	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			7.40500	7.46200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.61600	7.64700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.22300	7.24500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.30700	7.36900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.53000	7.56700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.57100	7.60400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.53700	7.57100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.51900	7.55300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.10700	7.11400		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.19000	7.24700		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		370.00000	302	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		377.00000	449	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.11900	7.24400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1134.00000	952	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		537.00000	660	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.28700	7.40400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1681.00000	1502	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		692.00000	799	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.37200	7.48500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2054.00000	1881	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		867.00000	971	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.41100	7.53700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1609.00000	1455	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1518.00000	1673	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.46700	7.55100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1815.00000	1710	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1690.00000	1791	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.42000	7.64700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2085.00000	1803	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1726.00000	1999	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.59200	7.69700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2406.00000	2259	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1888.00000	2017	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.35400	7.47200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		6376.00000	4992	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2260.00000	3065	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.59300	7.66200		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		6630.00000	5415	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		10269.00000	11922	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.67100	7.70600		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		5293.00000	4587	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		25709.00000	27491	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.69800	6.70100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.83400	6.84100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.99500	7.00500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95300	6.96000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.03700	7.04400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.12800	7.13800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.06000	7.06900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.13700	7.14900		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			7.22300	7.23900		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.43800	7.50100		4.47	29.00	277.00
R153 On 02/02/2006 Bond Future	7.50	Call		8246.00000	9605	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		8288.00000	6943	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3635.00000	4437	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		14456.00000	12553	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		14962.00000	16828	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		4347.00000	3509	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		23269.00000	25504	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		2116.00000	1646	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		32628.00000	35078	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1054.00000	799	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1164.00000	1509	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		22886.00000	20527	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		321.00000	437	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		33067.00000	30479	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		42404.00000	44972	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		524.00000	388	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		52333.00000	54966	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		263.00000	191	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		62282.00000	64948	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		135.00000	96	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.43600	7.50200		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13793.00000	15146	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		13874.00000	12537	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19373.00000	21037	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		9335.00000	8309	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		26012.00000	27959	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		5962.00000	5219	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		33557.00000	35742	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		3602.00000	3098	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3619.00000	4130	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		34721.00000	32543	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5989.00000	6742	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		26639.00000	24703	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		9340.00000	10382	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		19651.00000	18002	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		41807.00000	44176	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2053.00000	1732	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		50551.00000	53050	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1100.00000	910	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		59597.00000	62181	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		554.00000	448	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		68796.00000	71431	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	Put		261.00000	207	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.42900	7.49700		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		16300.00000	17629	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		16184.00000	14894	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		22264.00000	23824	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		12579.00000	11519	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		28922.00000	30681	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		9765.00000	8904	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7050.00000	7856	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		26370.00000	24556	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		11184.00000	12258	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		20736.00000	19190	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		36454.00000	38367	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		7921.00000	7214	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		44320.00000	46357	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		6507.00000	5923	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		52414.00000	54548	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5414.00000	4928	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		60654.00000	62866	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4561.00000	4152	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.62600	7.66200		7.56	10.00	145.00
R157 On 02/02/2006 Bond Future	7.75	Call		20616.00000	22265	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		13249.00000	11868	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		10056.00000	11093	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		23758.00000	21766	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		34841.00000	37017	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		6830.00000	5976	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		51781.00000	54310	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		3543.00000	3042	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		199.00000	238	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		79767.00000	76777	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		919.00000	1076	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		58079.00000	55206	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3711.00000	4205	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		38919.00000	36384	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		69878.00000	72623	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1818.00000	1534	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		88427.00000	91297	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		944.00000	785	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		107014.00000	109954	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		496.00000	406	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		125353.00000	128346	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		179.00000	142	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.63300	7.67000		7.59	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	7.75	Call		29303.00000	30918	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		22755.00000	21326	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		42445.00000	44404	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		15699.00000	14615	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		18392.00000	19615	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		32449.00000	30629	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		57780.00000	60005	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		11235.00000	10417	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		90952.00000	93528	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		5971.00000	5504	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4714.00000	5185	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		61244.00000	58671	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10177.00000	11001	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		45256.00000	43037	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		74071.00000	76498	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		8118.00000	7502	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		108101.00000	110786	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		4465.00000	4108	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		124643.00000	127448	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2717.00000	2479	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.63800	7.67500		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		37124.00000	38679	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		31125.00000	29707	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		49851.00000	51660	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		24106.00000	22942	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		64529.00000	66542	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		19420.00000	18460	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9721.00000	10388	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		65337.00000	63032	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		16791.00000	17757	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		51463.00000	49457	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		25976.00000	27246	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		40113.00000	38410	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		79955.00000	82132	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		15856.00000	15060	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		95881.00000	98188	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		13156.00000	12491	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		112030.00000	114442	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		11038.00000	10477	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		126879.00000	129416	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7969.00000	7534	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.27800	7.30400		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		18151.00000	19588	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		25367.00000	23337	9.91	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	7.50	Call		37656.00000	39894	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		11953.00000	10724	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		62518.00000	65342	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		5105.00000	4462	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		90214.00000	93358	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		2248.00000	1925	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		191.00000	221	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		113984.00000	110547	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1243.00000	1416	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		78148.00000	74854	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		6190.00000	6844	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		47590.00000	44776	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		118413.00000	121721	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		1002.00000	842	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		146256.00000	149644	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		460.00000	381	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		173386.00000	176813	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		220.00000	179	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		199628.00000	203082	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		63.00000	50	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.27500	7.30000		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		31053.00000	32559	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		37690.00000	35884	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		50345.00000	52330	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		24286.00000	22959	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		72933.00000	75309	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		15370.00000	14434	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		98224.00000	100872	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		10298.00000	9633	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2745.00000	2985	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		115169.00000	112097	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6842.00000	7364	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		82663.00000	79873	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		16357.00000	17346	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		56936.00000	54612	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		124261.00000	127097	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		7064.00000	6588	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		150397.00000	153363	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		4975.00000	4629	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		176246.00000	179302	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		3600.00000	3343	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		200917.00000	204072	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		2007.00000	1849	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.27000	7.29500		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		40752.00000	42309	9.95	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	7.25	Put		46686.00000	44951	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		60218.00000	62146	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		33681.00000	32317	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		82141.00000	84378	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		24308.00000	23253	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		106639.00000	109102	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		18633.00000	17805	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		12766.00000	13496	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		87375.00000	84813	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		24648.00000	25791	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		64279.00000	62130	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		131745.00000	134376	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		14644.00000	13984	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		156914.00000	159672	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		11749.00000	11215	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		181892.00000	184745	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		9652.00000	9213	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		204848.00000	207820	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6479.00000	6160	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		227849.00000	230914	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		4260.00000	4033	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.34000	7.41100		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4431.00000	5241	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2709.00000	2143	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1986.00000	2491	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		5111.00000	4239	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		7829.00000	8888	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1290.00000	973	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		11945.00000	13153	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		617.00000	450	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	4	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		22806.00000	21431	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		20.00000	33	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		17860.00000	16496	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		124.00000	186	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		13028.00000	11714	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		641.00000	867	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		8641.00000	7491	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		16374.00000	17666	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		287.00000	203	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		20955.00000	22289	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		136.00000	94	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		25586.00000	26941	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		64.00000	43	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	9.00	Call		30216.00000	31585	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		19.00000	12	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.32100	7.40000		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5709.00000	6482	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3996.00000	3412	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3369.00000	3945	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5946.00000	5166	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		8584.00000	9523	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2602.00000	2185	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		11909.00000	12976	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1683.00000	1394	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		135.00000	183	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		20113.00000	18804	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		355.00000	463	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		15947.00000	14699	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		821.00000	1035	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		12051.00000	10909	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1687.00000	2058	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		8579.00000	7594	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		15608.00000	16760	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1161.00000	956	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		19451.00000	20662	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		804.00000	659	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		23400.00000	24652	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		577.00000	473	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		27392.00000	28673	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		416.00000	340	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.28500	7.37100		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4794.00000	5385	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		6599.00000	5907	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6965.00000	7685	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		5046.00000	4483	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9471.00000	10303	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3846.00000	3396	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12245.00000	13169	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2932.00000	2575	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1938.00000	2264	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		11245.00000	10289	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3022.00000	3473	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		8569.00000	7737	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		15329.00000	16323	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2347.00000	2059	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		18562.00000	19609	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1929.00000	1693	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		21857.00000	22945	2.28	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	Put		1589.00000	1395	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		25230.00000	26349	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1345.00000	1183	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.57800	7.61900		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9772.00000	10830	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		17730.00000	16054	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18678.00000	20259	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		10005.00000	8852	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		30238.00000	32255	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		5262.00000	4546	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		43744.00000	46052	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		2787.00000	2362	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		64.00000	79	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		77986.00000	75267	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		316.00000	380	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		60215.00000	57546	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1198.00000	1410	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		43434.00000	40914	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4038.00000	4599	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		28964.00000	26791	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		58095.00000	60583	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		1472.00000	1226	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		72760.00000	75354	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		778.00000	638	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		87460.00000	90113	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		420.00000	340	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		101961.00000	104661	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		157.00000	123	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.58400	7.62600		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26262.00000	27772	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		18226.00000	16997	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17287.00000	18472	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		25533.00000	23977	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		36833.00000	38628	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		12831.00000	11887	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		49014.00000	51031	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		9353.00000	8631	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		61910.00000	64097	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6892.00000	6339	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		75226.00000	77541	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		5144.00000	4720	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		88751.00000	91162	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3895.00000	3566	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		101786.00000	104301	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	Put		2437.00000	2213	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.58900	7.63100		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		32453.00000	33901	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		24909.00000	23679	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		23411.00000	24618	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		31795.00000	30323	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		42677.00000	44339	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		19508.00000	18491	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		54371.00000	56205	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		15869.00000	15025	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		66611.00000	68586	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		13065.00000	12361	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		79197.00000	81284	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		10889.00000	10298	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		91980.00000	94158	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9185.00000	8684	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		103718.00000	106005	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6708.00000	6315	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.60200	7.63800		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.75	Call		18695.00000	20338	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		9963.00000	8778	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		9242.00000	10257	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		20137.00000	18324	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		31969.00000	34170	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		4094.00000	3467	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		47916.00000	50481	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		1367.00000	1105	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1194.00000	1381	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		52845.00000	50204	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3732.00000	4229	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		34749.00000	32419	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		65131.00000	67873	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		365.00000	280	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		82615.00000	85422	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		77.00000	56	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		99892.00000	102715	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		13.00000	9	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.60700	7.64400		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		27710.00000	29281	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		19563.00000	18271	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		18446.00000	19643	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		29649.00000	27983	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		39176.00000	41105	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		12147.00000	11213	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	8.25	Call		52523.00000	54759	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		7067.00000	6440	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6618.00000	7168	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		57980.00000	55665	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11471.00000	12317	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		42507.00000	40489	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		99036.00000	101782	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		912.00000	794	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		67278.00000	69752	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3839.00000	3449	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		82933.00000	85573	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1941.00000	1718	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.61000	7.64600		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		33633.00000	35118	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		25756.00000	24496	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24527.00000	25732	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		35719.00000	34179	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		44404.00000	46161	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		17911.00000	16923	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		56656.00000	58660	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		11989.00000	11247	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11473.00000	12161	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		62214.00000	60157	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17158.00000	18092	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		47886.00000	46074	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		70124.00000	72337	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		7712.00000	7180	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		84499.00000	86880	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4761.00000	4397	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		99475.00000	101982	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2817.00000	2580	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.58000	7.61600		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		35246.00000	37605	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		4089.00000	3460	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.58500	7.62100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		42804.00000	44818	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		12420.00000	11483	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.58900	7.62500		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		48311.00000	50199	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		18614.00000	17589	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.55300	7.58700		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		37440.00000	39720	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	Put		3789.00000	3226	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.55900	7.59300		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		44785.00000	46734	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		11954.00000	11090	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.56200	7.59700		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		50358.00000	52242	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		18187.00000	17207	10.20	0.00	0.00

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<b>Total for Derivatives:</b>							<b>39.00</b>	<b>2,328.00</b>
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<b>Grand Total:</b>							<b>39.00</b>	<b>2,328.00</b>
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