



# Daily MTM Report

Daily summary for 08/12/2005

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			7.09200	7.09500			0.00	0.00
R153 On 31/08/2010 Bond			7.42000	7.43000			0.00	0.00
R157 On 15/09/2015 Bond			7.64000	7.64000			0.00	0.00
R186 On 21/12/2026 Bond			7.31000	7.31000			0.00	0.00
R194 On 28/02/2008 Bond			7.28500	7.32000			0.00	0.00
R201 On 21/12/2014 Bond			7.60500	7.60000			0.00	0.00
R203 On 15/09/2017 Bond			7.62000	7.62000			0.00	0.00
R204 On 21/12/2018 Bond			7.60000	7.60000			0.00	0.00
R207 On 15/01/2020 Bond			7.57500	7.57500			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			235.14700		235.09500		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			61747.00000	61939	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			10797.00000	10469	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			239.46000		239.41500		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call			97813.00000	98173	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			3663.00000	3573	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			243.86900		243.84100		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			141490.00000	141723	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			3080.00000	3033	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.33600		248.33400		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			185209.00000	185213	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			1869.00000	1853	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			7.40200		7.41400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.64400		7.64500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.25700		7.25700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.27300		7.31100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.56700		7.56200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.59900		7.59900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.56500		7.56500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.54800		7.54800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.10700		7.10700		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.15400		7.19700		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		306.00000	259	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		436.00000	494	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.01800	7.10800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		934.00000	815	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		670.00000	771	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.14500	7.28000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1490.00000	1298	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		804.00000	943	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.19600	7.37900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1890.00000	1628	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		962.00000	1148	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.27800	7.42800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1473.00000	1301	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1649.00000	1845	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.35100	7.47800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1722.00000	1571	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1775.00000	1935	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.40300	7.46000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1849.00000	1780	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1947.00000	2017	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.53500	7.61300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2286.00000	2179	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1989.00000	2087	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.25700	7.36400		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		5069.00000	3950	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2952.00000	3829	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.59900	7.62700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		5891.00000	5369	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		10986.00000	11633	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.70200	7.70900		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		5159.00000	4937	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		25386.00000	25672	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.69100	6.69300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.82000	6.82300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.98200	6.98700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.94900	6.95300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.03400	7.03700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.12400	7.12600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.05100	7.05500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.11700	7.12800		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			7.18800	7.20800		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.43700	7.44800		4.47	0.00	277.00
R153 On 02/02/2006 Bond Future	7.05	Call		1807.00000	1850	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		19064.00000	18634	3.71	1.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4230.00000	4326	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		12776.00000	12400	3.87	1.00	1.00
R153 On 02/02/2006 Bond Future	7.45	Call		8103.00000	8273	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		8017.00000	7714	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		16452.00000	16737	4.27	1.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		3562.00000	3375	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		18083.00000	18386	4.31	1.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		3076.00000	2906	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9298.00000	9487	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		7066.00000	6782	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		25091.00000	25454	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		1663.00000	1553	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		34650.00000	35060	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		801.00000	738	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1406.00000	1439	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		20853.00000	20413	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		397.00000	404	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		30868.00000	30402	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		44540.00000	44978	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		386.00000	351	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		54533.00000	54987	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		189.00000	169	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		64516.00000	64978	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		94.00000	83	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2285.00000	2340	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		17357.00000	16939	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2846.00000	2912	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		15737.00000	15332	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3492.00000	3574	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		14209.00000	13818	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		5981.00000	6113	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		10202.00000	9861	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		6997.00000	7147	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		9061.00000	8739	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10577.00000	10787	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		6204.00000	5941	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		11937.00000	12167	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		5428.00000	5184	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		13373.00000	13622	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		4733.00000	4508	4.19	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.70	Call		14880.00000	15147	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		4112.00000	3907	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		5059.00000	5173	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		11440.00000	11081	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		19767.00000	20087	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		2648.00000	2495	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		21501.00000	21835	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		2274.00000	2136	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		23277.00000	23626	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1947.00000	1823	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.43500	7.44500		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14903.00000	15075	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		12662.00000	12426	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20756.00000	20977	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		8395.00000	8208	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		27647.00000	27916	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		5274.00000	5135	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		35407.00000	35718	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		3130.00000	3033	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4019.00000	4071	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		32799.00000	32443	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6589.00000	6673	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		24917.00000	24593	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10183.00000	10308	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		18171.00000	17888	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		43826.00000	44171	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1749.00000	1686	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		52691.00000	53060	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		918.00000	879	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		61817.00000	62204	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		452.00000	430	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		71065.00000	71461	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		208.00000	196	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.42900	7.43700		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17432.00000	17562	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		15005.00000	14826	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		23599.00000	23757	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		11603.00000	11452	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30434.00000	30616	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		8966.00000	8839	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7727.00000	7801	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		24736.00000	24501	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12092.00000	12194	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		19333.00000	19127	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38104.00000	38304	4.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.25	Put		7259.00000	7151	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46081.00000	46297	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5956.00000	5863	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54263.00000	54491	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4951.00000	4871	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		62574.00000	62813	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4169.00000	4099	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.65600	7.65600		7.56	0.00	145.00
R157 On 02/02/2006 Bond Future	7.75	Call		20628.00000	20486	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		12756.00000	12614	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		9985.00000	9855	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		23183.00000	23053	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		34979.00000	34859	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		6464.00000	6344	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		52034.00000	51945	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		3291.00000	3202	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		183.00000	172	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		79247.00000	79236	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		877.00000	841	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		57532.00000	57496	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3632.00000	3546	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		38335.00000	38249	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		70220.00000	70160	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1656.00000	1596	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		88831.00000	88792	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		843.00000	805	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		107457.00000	107433	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		434.00000	410	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		125830.00000	125820	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		152.00000	141	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.66400	7.66400		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		29403.00000	29316	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		22361.00000	22274	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		42606.00000	42523	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		15367.00000	15283	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		18438.00000	18356	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		32001.00000	31920	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		57995.00000	57917	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		10957.00000	10880	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		91256.00000	91195	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		5782.00000	5721	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4703.00000	4657	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		60740.00000	60694	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10184.00000	10117	6.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future	7.25	Put		44770.00000	44703	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		74335.00000	74266	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		7888.00000	7819	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		108438.00000	108386	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		4310.00000	4257	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		125026.00000	124988	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2607.00000	2569	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.67100	7.66900		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		37244.00000	37086	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		30763.00000	30765	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		50011.00000	49840	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		23785.00000	23773	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		64724.00000	64542	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		19134.00000	19112	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9741.00000	9656	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		64876.00000	64952	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		16837.00000	16723	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		51028.00000	51075	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		26056.00000	25918	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		39712.00000	39734	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		80182.00000	79993	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		15601.00000	15573	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		96134.00000	95942	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12928.00000	12897	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		112307.00000	112113	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		10834.00000	10800	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		127195.00000	127004	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7803.00000	7773	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.31400	7.31400		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		17189.00000	17004	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		25734.00000	25550	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		36404.00000	36227	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		12030.00000	11853	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		61152.00000	61026	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		5068.00000	4942	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		88828.00000	88749	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		2191.00000	2112	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		153.00000	143	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		115276.00000	115266	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1072.00000	1027	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		79307.00000	79262	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		5658.00000	5534	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		48388.00000	48263	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		117038.00000	116993	12.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	8.25	Put		957.00000	911	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		144896.00000	144871	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		430.00000	404	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		172038.00000	172024	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		201.00000	187	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		198291.00000	198286	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		56.00000	51	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.31100	7.31100		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		30130.00000	30015	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		38221.00000	38106	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		49208.00000	49092	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		24603.00000	24487	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		71650.00000	71545	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		15540.00000	15436	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		96852.00000	96761	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		10379.00000	10288	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2555.00000	2518	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		116433.00000	116396	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6468.00000	6405	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		83743.00000	83679	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		15704.00000	15608	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		57736.00000	57640	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		122838.00000	122762	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		7094.00000	7018	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		148946.00000	148883	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		4977.00000	4914	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		174781.00000	174728	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		3588.00000	3536	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		199450.00000	199415	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1993.00000	1958	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.30700	7.30600		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		39861.00000	39706	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		47239.00000	47215	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		59158.00000	58985	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		34065.00000	34024	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		80954.00000	80773	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		24565.00000	24515	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		105362.00000	105177	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		18801.00000	18747	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		12309.00000	12218	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		88362.00000	88403	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		23965.00000	23838	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		65040.00000	65044	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		130407.00000	130221	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		14750.00000	14695	12.96	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.50	Call		155534.00000	155350	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		11813.00000	11760	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		180484.00000	180302	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		9688.00000	9637	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		203420.00000	203248	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6496.00000	6455	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		226410.00000	226247	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		4266.00000	4234	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.30600	7.34500		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2423.00000	2720	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		4268.00000	3808	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5151.00000	5618	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2150.00000	1860	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		8788.00000	9387	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		970.00000	812	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		13051.00000	13727	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		444.00000	363	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		4.00000	5	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		21528.00000	20772	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		30.00000	38	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		16590.00000	15841	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		173.00000	212	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		11798.00000	11080	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		830.00000	967	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		7550.00000	6930	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		17565.00000	18282	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		198.00000	158	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		22189.00000	22926	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		91.00000	71	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		26842.00000	27590	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		42.00000	32	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		31488.00000	32242	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		12.00000	9	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.28200	7.32400		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3906.00000	4230	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5179.00000	4781	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6435.00000	6862	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3417.00000	3122	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9471.00000	9985	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2185.00000	1977	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		12922.00000	13501	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1391.00000	1248	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		177.00000	206	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		18850.00000	18157	1.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	6.50	Call		452.00000	516	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		14739.00000	14081	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1016.00000	1141	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10942.00000	10344	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2030.00000	2244	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		7617.00000	7109	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		16705.00000	17326	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		953.00000	851	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		20607.00000	21258	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		656.00000	584	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		24597.00000	25267	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		469.00000	417	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		28618.00000	29302	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		337.00000	299	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.24200	7.28500		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5373.00000	5680	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5896.00000	5561	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7673.00000	8043	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4471.00000	4200	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10291.00000	10716	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3384.00000	3167	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13158.00000	13628	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2564.00000	2392	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2255.00000	2428	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10279.00000	9810	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3462.00000	3699	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7727.00000	7322	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16312.00000	16815	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2048.00000	1910	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19599.00000	20127	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1683.00000	1569	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		22936.00000	23484	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1386.00000	1292	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26341.00000	26904	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1175.00000	1096	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.61800	7.61300		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9715.00000	9465	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		17273.00000	17356	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18691.00000	18372	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		9618.00000	9632	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		30350.00000	29998	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		4975.00000	4955	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		43944.00000	43583	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		2588.00000	2560	8.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	6.50	Call		57.00000	51	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		77579.00000	77906	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		294.00000	270	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		59794.00000	60103	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1151.00000	1083	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		42988.00000	43253	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3965.00000	3810	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		28491.00000	28669	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		58364.00000	58005	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		1341.00000	1316	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		73077.00000	72725	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		696.00000	677	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		87808.00000	87461	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		368.00000	355	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		102337.00000	101998	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		134.00000	127	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.62600	7.62000		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17323.00000	17077	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		25177.00000	25323	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26339.00000	26043	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		17912.00000	18008	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		36957.00000	36623	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		12564.00000	12621	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		49179.00000	48818	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		9127.00000	9157	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		62111.00000	61734	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6702.00000	6715	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		75459.00000	75070	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		4986.00000	4989	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		89011.00000	88616	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3763.00000	3760	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		102082.00000	101685	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		2342.00000	2336	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.63300	7.62600		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		32512.00000	32205	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		24650.00000	24789	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		23446.00000	23183	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		31511.00000	31693	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		42762.00000	42420	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		19275.00000	19378	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		54478.00000	54107	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		15658.00000	15733	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		66739.00000	66347	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		12875.00000	12929	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		79344.00000	78936	10.31	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	8.75	Put		10717.00000	10755	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		92143.00000	91722	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9030.00000	9055	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		103909.00000	103479	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6580.00000	6596	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.63200	7.63200		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.75	Call		18752.00000	18636	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		9549.00000	9433	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		9195.00000	9079	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		19619.00000	19503	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		32177.00000	32093	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		3831.00000	3747	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		48258.00000	48214	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		1239.00000	1195	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1144.00000	1102	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		52324.00000	52282	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3659.00000	3576	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		34206.00000	34122	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		65554.00000	65537	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		318.00000	301	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		83073.00000	83068	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		64.00000	59	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		100359.00000	100358	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		10.00000	9	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.63800	7.63800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		27818.00000	27740	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		19208.00000	19130	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		18493.00000	18415	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		29233.00000	29155	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		39358.00000	39288	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		11865.00000	11795	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		52779.00000	52723	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		6860.00000	6804	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6601.00000	6545	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		57499.00000	57443	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11477.00000	11407	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		42048.00000	41978	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		99451.00000	99435	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		863.00000	847	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		67602.00000	67561	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3699.00000	3658	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		83310.00000	83283	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1855.00000	1828	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.64200	7.64100		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	7.75	Call		33723.00000	33619	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		25465.00000	25437	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24578.00000	24482	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		35389.00000	35369	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		44539.00000	44432	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		17666.00000	17635	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		56839.00000	56733	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		11792.00000	11761	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11473.00000	11402	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		61833.00000	61838	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17178.00000	17094	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		47525.00000	47516	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		70353.00000	70250	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		7560.00000	7533	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		84769.00000	84671	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4650.00000	4628	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		99779.00000	99686	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2741.00000	2724	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.61000	7.61000		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		35475.00000	35388	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		3821.00000	3734	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.61600	7.61600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		42944.00000	42871	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		12151.00000	12078	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.62100	7.62000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		48459.00000	48344	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		18357.00000	18324	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.58300	7.58400		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		37477.00000	37461	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		3576.00000	3477	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.58900	7.59000		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		44816.00000	44802	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		11737.00000	11640	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.59400	7.59400		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		50402.00000	50341	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		17986.00000	17925	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>4.00</b>	<b>2,380.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**4.00**

**2,380.00**