



# Daily MTM Report

Daily summary for 12/01/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			6.92900	6.93500			0.00	0.00
R153 On 31/08/2010 Bond			7.19000	7.19000			0.00	0.00
R157 On 15/09/2015 Bond			7.36000	7.35000			0.00	0.00
R186 On 21/12/2026 Bond			7.02500	7.01500			0.00	0.00
R194 On 28/02/2008 Bond			7.05000	7.04000			0.00	0.00
R201 On 21/12/2014 Bond			7.35000	7.34000			0.00	0.00
R203 On 15/09/2017 Bond			7.33000	7.32500			0.00	0.00
R204 On 21/12/2018 Bond			7.31000	7.30500			0.00	0.00
R207 On 15/01/2020 Bond			7.28000	7.27500			0.00	0.00

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

## Derivatives

GOVI On 02/02/2006 jGovi			238.36900	238.45400		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		85162.00000	84261	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		622.00000	571	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.55800	242.67000		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		127365.00000	126256	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		665.00000	676	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.82300	246.97100		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		170639.00000	169184	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		929.00000	954	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			251.13400	251.30700		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		213729.00000	212021	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		659.00000	681	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			7.18900	7.19100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.36200	7.35300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.98000	6.97000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.07600	7.06900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35000	7.34100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.31500	7.31100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.30500	7.30100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.26500	7.26200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.02500		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.02100	7.06000		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		67.00000	46	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		533.00000	607	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.75700	6.78400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		462.00000	434	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		992.00000	1030	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.77700	6.83400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		838.00000	776	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1245.00000	1323	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.85800	6.92700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1215.00000	1133	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1393.00000	1481	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.00700	7.06800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1024.00000	965	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2083.00000	2173	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.10400	7.18100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1326.00000	1246	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2107.00000	2216	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.21400	7.25800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1561.00000	1511	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2153.00000	2212	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.32800	7.29300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1819.00000	1860	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2364.00000	2313	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.00500	7.04700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		1004.00000	767	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		4783.00000	5333	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.33300	7.36100		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		628.00000	471	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		16850.00000	17875	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.41700	7.44500		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		201.00000	133	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		39239.00000	41193	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.68400	6.68500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.76700	6.77200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.87900	6.90100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.85900	6.87700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92100	6.93900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98000	6.99300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93500	6.94100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96900	6.97500		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future			7.19500	7.19500		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.20	Call		4909.00000	4799	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		4692.00000	4581	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		26076.00000	26058	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		135.00000	117	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2166.00000	2074	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		8489.00000	8397	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.25	Call		6133.00000	6023	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		3745.00000	3636	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		7501.00000	7397	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		2948.00000	2844	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		9003.00000	8906	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		2290.00000	2192	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		10624.00000	10535	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1754.00000	1666	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		12347.00000	12269	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		1327.00000	1249	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		24017.00000	23993	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		193.00000	170	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		14157.00000	14089	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		991.00000	923	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		34392.00000	34386	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		29.00000	24	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		44788.00000	44787	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		5.00000	4	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1554.00000	1474	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		10067.00000	9987	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		222.00000	197	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		19759.00000	19734	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		55089.00000	55089	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		1.00000	1	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		65279.00000	65279	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		75356.00000	75356	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2925.00000	2823	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		7063.00000	6961	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3839.00000	3731	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		5796.00000	5689	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		16038.00000	15981	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		731.00000	674	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		17976.00000	17929	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		533.00000	486	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		19959.00000	19921	4.19	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.65	Put		384.00000	346	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		21975.00000	21945	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		274.00000	244	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		28147.00000	28133	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		93.00000	80	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		30225.00000	30215	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		64.00000	54	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		32308.00000	32300	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		44.00000	36	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.19800	7.19500		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		13285.00000	13165	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		11020.00000	11024	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19330.00000	19199	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		6836.00000	6829	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		26561.00000	26425	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3947.00000	3934	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		34736.00000	34600	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2110.00000	2098	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		43571.00000	43437	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1040.00000	1030	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		5127.00000	5047	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23653.00000	23697	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		8556.00000	8454	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16630.00000	16653	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52802.00000	52671	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		471.00000	465	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		62222.00000	62094	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		195.00000	192	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71693.00000	71568	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		74.00000	72	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		81136.00000	81011	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		26.00000	25	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.20000	7.19300		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		15458.00000	15279	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13240.00000	13333	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21699.00000	21493	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9813.00000	9879	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		28705.00000	28478	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7249.00000	7295	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		36284.00000	36041	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5356.00000	5386	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		10182.00000	10035	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17731.00000	17858	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		44511.00000	44258	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4208.00000	4227	4.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.50	Call		52944.00000	52683	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3360.00000	3372	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		61496.00000	61230	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2725.00000	2732	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		70109.00000	69840	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2244.00000	2248	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.36400	7.35500		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.25	Call		5559.00000	5092	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		14645.00000	14954	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		17277.00000	16540	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		4858.00000	4896	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		34661.00000	33858	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		1172.00000	1144	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		54349.00000	53558	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		216.00000	201	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		74400.00000	73620	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		40.00000	35	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		70.00000	52	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		53516.00000	54273	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		862.00000	724	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		31899.00000	32537	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		94188.00000	93412	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		7.00000	6	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		113606.00000	112831	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		1.00000	1	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		132640.00000	131865	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		151296.00000	150521	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.37400	7.36200		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		16365.00000	15840	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		25836.00000	26320	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		27975.00000	27287	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		16422.00000	16744	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		42296.00000	41485	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		10138.00000	10336	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		58488.00000	57594	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6133.00000	6248	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		76107.00000	75163	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		3953.00000	4019	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		112331.00000	111341	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1741.00000	1760	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		8028.00000	7685	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		38948.00000	39616	6.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future	8.50	Call		94151.00000	93177	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2588.00000	2625	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		130444.00000	129444	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1199.00000	1209	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		148141.00000	147136	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		606.00000	610	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.38300	7.36800		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		24252.00000	23624	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		33995.00000	34599	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		35917.00000	35149	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		25125.00000	25589	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		49436.00000	48551	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		18507.00000	18854	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		64302.00000	63326	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		13627.00000	13883	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		80653.00000	79611	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		10614.00000	10805	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		14789.00000	14318	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		45476.00000	46237	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		97442.00000	96352	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8413.00000	8555	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		114461.00000	113336	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6807.00000	6914	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		131503.00000	130352	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5581.00000	5663	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		147594.00000	146417	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3754.00000	3810	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.02500	7.01500		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		11746.00000	10802	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		13833.00000	14278	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		35114.00000	33763	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		3018.00000	3056	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		65444.00000	64040	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		428.00000	414	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		96770.00000	95376	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		44.00000	40	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		127283.00000	125893	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		5.00000	4	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		80.00000	57	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		74562.00000	75927	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1592.00000	1323	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		39185.00000	40306	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		156724.00000	155335	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		1.00000	0	12.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	8.50	Call		185108.00000	183719	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		212478.00000	211089	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		238877.00000	237488	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.02400	7.01200		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		27977.00000	27028	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		29636.00000	30342	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		49013.00000	47779	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		16730.00000	17151	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		74112.00000	72687	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9133.00000	9363	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		101367.00000	99830	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		4885.00000	5003	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		129734.00000	128140	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2888.00000	2949	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		5176.00000	4864	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		78681.00000	80023	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12787.00000	12188	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		49688.00000	50744	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		157888.00000	156265	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1771.00000	1803	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		185472.00000	183833	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1130.00000	1146	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		212315.00000	210667	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		749.00000	757	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		238164.00000	236511	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		334.00000	337	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.02200	7.00800		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		38164.00000	37100	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		39262.00000	40116	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		59094.00000	57779	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		26495.00000	27098	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		82870.00000	81366	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		17800.00000	18214	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		108377.00000	106738	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12010.00000	12289	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		135389.00000	133665	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8850.00000	9044	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		21428.00000	20664	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		57505.00000	58658	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		162372.00000	160591	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6738.00000	6875	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		188960.00000	187141	13.86	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.50	Put		5262.00000	5361	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		215005.00000	213160	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4232.00000	4304	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		239498.00000	237625	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2596.00000	2641	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		263674.00000	261783	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1552.00000	1579	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.05500	7.04500		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1521.00000	1395	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2401.00000	2471	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4625.00000	4438	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		629.00000	637	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8955.00000	8756	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		113.00000	110	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		13673.00000	13477	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		14.00000	13	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		18449.00000	18254	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		2.00000	2	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		0.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		15684.00000	15879	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		14.00000	10	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		10734.00000	10925	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		220.00000	183	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		6004.00000	6163	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		23207.00000	23012	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		27939.00000	27743	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		32642.00000	32446	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		37317.00000	37121	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.04100	7.02200		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3538.00000	3364	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3918.00000	4073	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6228.00000	5998	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2295.00000	2393	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9520.00000	9249	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1295.00000	1353	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13195.00000	12898	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		702.00000	734	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17119.00000	16808	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		381.00000	399	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		320.00000	290	1.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	6.25	Put		13786.00000	14085	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		829.00000	765	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9909.00000	10175	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1838.00000	1724	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6557.00000	6772	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21193.00000	20875	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		234.00000	244	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25303.00000	24980	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		145.00000	151	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29429.00000	29104	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		95.00000	98	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33550.00000	33223	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		62.00000	64	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.01800	6.98700		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5028.00000	4783	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4833.00000	5053	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7416.00000	7118	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3479.00000	3646	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10154.00000	9813	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2493.00000	2617	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13153.00000	12779	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1786.00000	1878	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16338.00000	15940	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1285.00000	1351	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3359.00000	3170	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6924.00000	7200	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19718.00000	19303	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		995.00000	1045	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23174.00000	22747	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		799.00000	837	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26652.00000	26216	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		642.00000	672	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30161.00000	29719	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		535.00000	559	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.35400	7.34400		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		5103.00000	4681	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		11522.00000	11781	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		14563.00000	13924	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		4016.00000	4056	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		28231.00000	27531	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		1052.00000	1033	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		43698.00000	43004	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		216.00000	203	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		59506.00000	58821	8.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	8.25	Put		44.00000	39	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		5.00000	4	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		59421.00000	60100	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		102.00000	78	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		41496.00000	42151	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		954.00000	809	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		24684.00000	25220	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		75138.00000	74456	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		9.00000	7	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		90490.00000	89809	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		2.00000	1	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		105546.00000	104866	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		120310.00000	119630	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.36400	7.35200		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		23816.00000	23266	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		14027.00000	14275	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		35038.00000	34397	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		8968.00000	9125	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		47664.00000	46960	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5628.00000	5722	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		61426.00000	60683	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3731.00000	3786	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		75566.00000	74799	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2513.00000	2544	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		89840.00000	89059	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1724.00000	1741	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		104097.00000	103308	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1207.00000	1215	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		118024.00000	117230	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		641.00000	644	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.37500	7.35900		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		30231.00000	29582	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		21114.00000	21504	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		40842.00000	40099	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		15798.00000	16095	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		52499.00000	51683	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		11829.00000	12052	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		65327.00000	64456	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9325.00000	9493	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		78509.00000	77597	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7463.00000	7590	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		91872.00000	90930	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6063.00000	6160	10.31	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	9.00	Call		105293.00000	104328	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		4998.00000	5073	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		117937.00000	116949	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3425.00000	3477	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.33300	7.32800		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		5935.00000	5588	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		12268.00000	12325	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		17246.00000	16784	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		3456.00000	3398	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		33974.00000	33535	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		557.00000	523	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		52607.00000	52197	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		48.00000	41	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		71235.00000	70831	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		2.00000	2	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1191.00000	1053	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		28157.00000	28424	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		89450.00000	89046	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		107223.00000	106819	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		124563.00000	124159	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.34000	7.33400		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		17745.00000	17435	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		24463.00000	24630	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		27954.00000	27575	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		14841.00000	14939	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		40736.00000	40306	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		8272.00000	8320	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		55554.00000	55095	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		4208.00000	4226	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		71717.00000	71243	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		1944.00000	1948	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		10302.00000	10071	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		37346.00000	37593	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		122545.00000	122066	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		104.00000	103	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		88568.00000	88090	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		812.00000	811	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		105614.00000	105135	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		306.00000	304	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.34600	7.33700		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		24665.00000	24264	8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.25	Put		31517.00000	31822	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		34512.00000	34034	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		21829.00000	22057	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		46214.00000	45668	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		14461.00000	14621	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		59508.00000	58908	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		9140.00000	9246	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		74042.00000	73402	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		5500.00000	5565	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16789.00000	16469	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		43654.00000	44040	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		89432.00000	88765	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3145.00000	3183	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		105321.00000	104636	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1707.00000	1728	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		121412.00000	120717	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		879.00000	889	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.31300	7.30800		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		57149.00000	56715	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		45.00000	39	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.31900	7.31300		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		60279.00000	59789	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		4279.00000	4297	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.32600	7.31700		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		64484.00000	63841	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		9502.00000	9611	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.28300	7.27700		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		60033.00000	59509	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		36.00000	31	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.28900	7.28200		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		62994.00000	62422	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4018.00000	4045	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.29500	7.28700		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		67135.00000	66545	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		9195.00000	9281	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,376.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**0.00**

**2,376.00**